

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

ANNUAL STATEMENT

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

Eagle Life Insurance Company

NAIC Group Code 2658 (Current) 2658 (Prior) NAIC Company Code 13183 Employer's ID Number 26-3218907

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

Country of Domicile United States of America

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

Incorporated/Organized 08/28/2008 Commenced Business 08/28/2008

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

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

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

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

Internet Website Address www.eagle-lifeco.com

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

OFFICERS

President	Graham Minton Day	Vice President - Accounting & Controller	Scott Anthony Samuelson #
Executive Vice President, Chief Legal Officer & Secretary	Phyllis Joy Zanghi #	Vice President & Chief Corporate Actuary	Christopher Alan Plucar

OTHER

Anant Bhalla

DIRECTORS OR TRUSTEES

Axel Andre #	Anant Bhalla	Graham Minton Day
James Louis Hamalainen	Jeff David Lorenzen	Phyllis Joy Zanghi #

State of Iowa
County of Polk SS

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

Graham Minton Day
President

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

Scott Anthony Samuelson
Vice President - Accounting & Controller

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

Rebecca S Modlin

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

March 3, 2023

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	1,753,834,632		1,753,834,632	1,313,703,746
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks	46,427		46,427	
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	379,445,827		379,445,827	311,535,134
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 4,190,144 , Schedule E - Part 1), cash equivalents ($ 860,597,076 , Schedule E - Part 2) and short-term investments ($, Schedule DA)	864,787,220		864,787,220	1,291,720,749
6.	Contract loans (including $ premium notes)				
7.	Derivatives (Schedule DB)	24,340,687		24,340,687	20,948,399
8.	Other invested assets (Schedule BA)	1,166,461		1,166,461	1,094,087
9.	Receivables for securities	1,988,947		1,988,947	2,341,088
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	3,025,610,201		3,025,610,201	2,941,343,203
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	13,475,230		13,475,230	11,796,794
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	197,774	197,774		
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	3,349,698		3,349,698	3,353,918
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	16,712,891	8,331,736	8,381,155	15,557,434
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)	3,458	3,458		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	3,750		3,750	
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	372,944	338,626	34,318	11,265
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	3,059,725,946	8,871,593	3,050,854,352	2,972,062,614
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	3,059,725,946	8,871,593	3,050,854,352	2,972,062,614
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	MISCELLANEOUS ASSETS	372,944	338,626	34,318	11,265
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	372,944	338,626	34,318	11,265

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 2,656,420,516 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	2,656,420,516	2,625,193,159
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	1,634,821	805,715
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	14,715,567	9,763,268
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)	1,963,666	2,325,467
10.	Commissions to agents due or accrued-life and annuity contracts $ 567,976 accident and health $ and deposit-type contract funds $	567,976	1,630,280
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	1,218,978	854,909
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	(138,347)	20,362
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	3,303,360	18,992,251
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	200,266	132,915
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	2,698,181	52,784,508
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	10,382,743	7,263,030
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	672,502	420,087
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	13,178,992	3,746,166
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	643,367	985,652
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,707,462,588	2,724,917,770
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	2,707,462,588	2,724,917,770
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	279,898,089	208,762,882
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	60,993,675	35,881,962
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	340,891,764	244,644,844
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	343,391,764	247,144,844
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,050,854,352	2,972,062,614
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	643,367	985,652
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	643,367	985,652
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	(25,234,150)	1,218,351,797
2.	Considerations for supplementary contracts with life contingencies	125,368	
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	170,935,385	75,491,920
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(413,887)	(360,376)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	62,605,383	5,834,435
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income		
9.	Total (Lines 1 to 8.3)	208,018,098	1,299,317,777
10.	Death benefits		
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	20,684,536	13,403,929
13.	Disability benefits and benefits under accident and health contracts		
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	43,776,240	42,429,267
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	60,661	24,062
18.	Payments on supplementary contracts with life contingencies	57,714	53,719
19.	Increase in aggregate reserves for life and accident and health contracts	31,227,357	1,174,292,968
20.	Totals (Lines 10 to 19)	95,806,508	1,230,203,945
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	70,753,021	37,933,543
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	70,526	67,298
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	13,719,003	7,507,924
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	2,836,816	1,900,420
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions		
28.	Totals (Lines 20 to 27)	183,185,874	1,277,613,129
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	24,832,224	21,704,648
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	24,832,224	21,704,648
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,562,230	19,466,264
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	21,269,994	2,238,384
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (47,600) (excluding taxes of $ (206,195) transferred to the IMR)	(179,066)	(2,201,662)
35.	Net income (Line 33 plus Line 34)	21,090,928	36,722
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	247,144,844	207,931,798
37.	Net income (Line 35)	21,090,928	36,722
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 105,758	397,852	(754,450)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	(4,697,173)	14,815,384
41.	Change in nonadmitted assets	(2,187,681)	(4,563,282)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(3,119,713)	(419,201)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	70,000,000	30,000,000
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	14,762,707	97,872
54.	Net change in capital and surplus for the year (Lines 37 through 53)	96,246,920	39,213,046
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	343,391,764	247,144,844
	DETAILS OF WRITE-INS		
08.301.			
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)		
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)		
5301.	REINSURANCE ON IN-FORCE BUSINESS	13,627,500	
5302.	STOCK BASED COMPENSATION	1,135,207	97,872
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	14,762,707	97,872

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	(25,108,783)	1,218,351,797
2.	Net investment income	216,203,002	120,605,993
3.	Miscellaneous income		
4.	Total (Lines 1 through 3)	191,094,219	1,338,957,790
5.	Benefit and loss related payments	59,566,190	53,821,426
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	11,072,594	39,739,730
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	18,997,326	7,381,452
10.	Total (Lines 5 through 9)	89,636,110	100,942,608
11.	Net cash from operations (Line 4 minus Line 10)	101,458,109	1,238,015,183
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	207,501,668	301,086,065
	12.2 Stocks		
	12.3 Mortgage loans	50,792,190	8,198,841
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	258,293,858	309,284,906
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	648,552,917	146,940,365
	13.2 Stocks		
	13.3 Mortgage loans	119,268,775	166,125,283
	13.4 Real estate		
	13.5 Other invested assets	64,386	15,038
	13.6 Miscellaneous applications	49,702,432	47,013,390
	13.7 Total investments acquired (Lines 13.1 to 13.6)	817,588,511	360,094,076
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(559,294,653)	(50,809,170)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	70,000,000	30,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	768,445	398,664
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(39,865,430)	48,117,738
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	30,903,015	78,516,402
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(426,933,529)	1,265,722,415
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	1,291,720,749	25,998,335
	19.2 End of year (Line 18 plus Line 19.1)	864,787,220	1,291,720,749

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

20.0001. STOCK BASED COMPENSATION	1,135,207	97,872
20.0002. INVESTMENT FROM SCHEDULE D PART 1 MOVED TO SCHEDULE D PART 2 SECTION 2	30,573	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	(25,234,150)			(25,234,150)					
2.	Considerations for supplementary contracts with life contingencies	125,368	XXX	XXX	125,368		XXX	XXX		XXX
3.	Net investment income	170,935,385			170,935,385					
4.	Amortization of Interest Maintenance Reserve (IMR)	(413,887)			(413,887)					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	62,605,383			62,605,383			XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	208,018,098			208,018,098					
10.	Death benefits						XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	20,684,535	XXX	XXX	20,684,535		XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts							XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	43,776,240			43,776,240		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	60,661			60,661			XXX		
18.	Payments on supplementary contracts with life contingencies	57,714			57,714		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	31,227,357			31,227,357			XXX		
20.	Totals (Lines 10 to 19)	95,806,507			95,806,507			XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	70,753,021			70,753,021					XXX
22.	Commissions and expense allowances on reinsurance assumed	70,526			70,526			XXX		
23.	General insurance expenses and fraternal expenses	13,719,003			13,719,003					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,836,816			2,836,816					
25.	Increase in loading on deferred and uncollected premiums							XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	183,185,874			183,185,874					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	24,832,224			24,832,224					
30.	Dividends to policyholders and refunds to members							XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	24,832,224			24,832,224					
32.	Federal income taxes incurred (excluding tax on capital gains)	3,562,230			3,562,230					
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	21,269,994			21,269,994					
34.	Policies/certificates in force end of year	78,065			78,065			XXX		
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

Analysis of Operations by Lines of Business - Individual Life Insurance

N O N E

Analysis of Operations by Lines of Business - Group Life Insurance

N O N E

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	(25,234,150)	(627,515,359)	602,281,208				
2.	Considerations for supplementary contracts with life contingencies	125,368	XXX	XXX	XXX	XXX	125,368	XXX
3.	Net investment income	170,935,385	24,611,861	146,178,672			39,719	105,133
4.	Amortization of Interest Maintenance Reserve (IMR)	(413,887)	(59,593)	(353,943)			(96)	(255)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	62,605,383	55,991,331	6,613,287				765
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income							
9.	Totals (Lines 1 to 8.3)	208,018,098	(546,971,759)	754,719,224			164,990	105,643
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	20,684,535	422,882	20,261,654				
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	43,776,240	(13,826,988)	57,603,228				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	60,661						60,661
18.	Payments on supplementary contracts with life contingencies	57,714					57,714	
19.	Increase in aggregate reserves for life and accident and health contracts	31,227,357	(626,094,391)	657,208,552			113,196	
20.	Totals (Lines 10 to 19)	95,806,507	(639,498,498)	735,073,434			170,910	60,661
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	70,753,021	38,311,182	32,441,839				
22.	Commissions and expense allowances on reinsurance assumed	70,526	70,526					
23.	General insurance expenses	13,719,003	1,975,309	11,732,069			3,188	8,438
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,836,816	408,455	2,425,958			659	1,745
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	183,185,874	(598,733,026)	781,673,299			174,757	70,844
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	24,832,224	51,761,267	(26,954,075)			(9,766)	34,799
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	24,832,224	51,761,267	(26,954,075)			(9,766)	34,799
32.	Federal income taxes incurred (excluding tax on capital gains)	3,562,230	7,425,253	(3,866,614)			(1,401)	4,992
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	21,269,994	44,336,014	(23,087,461)			(8,365)	29,807
34.	Policies/certificates in force end of year	78,065	38,661	39,346			14	44
	DETAILS OF WRITE-INS							
08.301.								
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

Analysis of Operations by Lines of Business - Group Annuities

N O N E

Analysis of Operations by Lines of Business - Accident and Health

N O N E

Analysis of Increase in Reserves During the Year - Individual Life Insurance

N O N E

Analysis of Increase in Reserves During the Year - Group Life Insurance

N O N E

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	2,625,193,157	1,008,810,288	1,615,878,434			504,435	
2.	Tabular net premiums or considerations	837,159,530	231,819,604	605,339,926				
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	111,187,603	36,340,803	74,821,891			24,909	
5.	Tabular less actual reserve released	9,348,867	(45,708,752)	54,911,617			146,002	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(861,950,152)	(861,950,152)					
8.	Totals (Lines 1 to 7)	2,720,939,005	369,311,791	2,350,951,868			675,346	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	20,684,536	422,882	20,261,654				
12.	Annuity, supplementary contract and disability payments involving life contingencies	43,833,954	(13,826,988)	57,603,228			57,714	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	64,518,490	(13,404,106)	77,864,882			57,714	
15.	Reserve December 31 of current year	2,656,420,515	382,715,897	2,273,086,986			617,632	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	2,616,458,938	346,952,693	2,269,506,245				
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

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

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

(N/A Fraternal)

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

NONE

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 64,536	64,536
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 46,360,518	47,089,157
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	5	5
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 12,816,105	13,772,514
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 344,536	337,924
7	Derivative instruments	(f) 115,448,407	115,448,407
8.	Other invested assets	47,043	47,043
9.	Aggregate write-ins for investment income	(983)	(983)
10.	Total gross investment income	175,080,167	176,758,603
11.	Investment expenses		(g) 5,823,219
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		5,823,219
17.	Net investment income (Line 10 minus Line 16)		170,935,385
	DETAILS OF WRITE-INS		
0901.	MISCELLANEOUS INTEREST	(983)	(983)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(983)	(983)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 971,089 accrual of discount less $ 2,372,325 amortization of premium and less $ 1,489,637 paid for accrued interest on purchases.

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

(c) Includes $ 2,846 accrual of discount less $ 119,184 amortization of premium and less $ 191,711 paid for accrued interest on purchases.

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

(e) Includes $ 13,993 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

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

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

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(17,818)	(263,364)	(281,182)		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)				15,854	
2.21	Common stocks of affiliates					
3.	Mortgage loans	(927,367)		(927,367)	477,811	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments					
8.	Other invested assets				9,945	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(945,185)	(263,364)	(1,208,549)	503,610	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected												
2. Deferred and accrued												
3. Deferred , accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)												
4. Advance												
5. Line 3.4 - Line 4												
6. Collected during year:												
6.1 Direct	2,269,453,605			2,269,453,605								
6.2 Reinsurance assumed												
6.3 Reinsurance ceded	2,310,161,637			2,310,161,637								
6.4 Net	(40,708,032)			(40,708,032)								
7. Line 5 + Line 6.4	(40,708,032)			(40,708,032)								
8. Prior year (uncollected + deferred and accrued - advance)												
9. First year premiums and considerations:												
9.1 Direct	2,269,453,605			2,269,453,605								
9.2 Reinsurance assumed												
9.3 Reinsurance ceded	2,310,161,637			2,310,161,637								
9.4 Net (Line 7 - Line 8)	(40,708,032)			(40,708,032)								
SINGLE												
10. Single premiums and considerations:												
10.1 Direct												
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net												
RENEWAL												
11. Uncollected												
12. Deferred and accrued												
13. Deferred, accrued and uncollected:												
13.1 Direct												
13.2 Reinsurance assumed												
13.3 Reinsurance ceded												
13.4 Net (Line 11 + Line 12)												
14. Advance												
15. Line 13.4 - Line 14												
16. Collected during year:												
16.1 Direct	25,256,857			25,256,857								
16.2 Reinsurance assumed	87,511			87,511								
16.3 Reinsurance ceded	9,870,486			9,870,486								
16.4 Net	15,473,882			15,473,882								
17. Line 15 + Line 16.4	15,473,882			15,473,882								
18. Prior year (uncollected + deferred and accrued - advance)												
19. Renewal premiums and considerations:												
19.1 Direct	25,256,857			25,256,857								
19.2 Reinsurance assumed	87,511			87,511								
19.3 Reinsurance ceded	9,870,486			9,870,486								
19.4 Net (Line 17 - Line 18)	15,473,882			15,473,882								
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	2,294,710,463			2,294,710,463								
20.2 Reinsurance assumed	87,511			87,511								
20.3 Reinsurance ceded	2,320,032,124			2,320,032,124								
20.4 Net (Lines 9.4 + 10.4 + 19.4)	(25,234,150)			(25,234,150)								

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	59,953,297			59,953,297								
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	59,953,297			59,953,297								
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	2,652,086			2,652,086								
25.2 Reinsurance assumed	70,526			70,526								
25.3 Net ceded less assumed	2,581,560			2,581,560								
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	62,605,383			62,605,383								
26.2 Reinsurance assumed (Page 6, Line 22)	70,526			70,526								
26.3 Net ceded less assumed	62,534,857			62,534,857								
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	69,208,652			69,208,652								
28. Single												
29. Renewal	1,544,368			1,544,368								
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	70,753,021			70,753,021								

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	136,868						136,868
2. Salaries and wages	5,740,087						5,740,087
3.11 Contributions for benefit plans for employees	1,020,828						1,020,828
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	129,662						129,662
3.32 Other agent welfare	98,084						98,084
4.1 Legal fees and expenses	74,833						74,833
4.2 Medical examination fees							
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	217,920						217,920
4.5 Expense of investigation and settlement of policy claims							
5.1 Traveling expenses	757,302						757,302
5.2 Advertising	1,213,398						1,213,398
5.3 Postage, express, telegraph and telephone	686,573						686,573
5.4 Printing and stationery	459,760						459,760
5.5 Cost or depreciation of furniture and equipment	3,597						3,597
5.6 Rental of equipment							
5.7 Cost or depreciation of EDP equipment and software	1,471,882						1,471,882
6.1 Books and periodicals	129,268						129,268
6.2 Bureau and association fees	127,500						127,500
6.3 Insurance, except on real estate	17,487						17,487
6.4 Miscellaneous losses							
6.5 Collection and bank service charges	646,163						646,163
6.6 Sundry general expenses	276,927						276,927
6.7 Group service and administration fees	499,527						499,527
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ $ recovered)							
7.3 Agency conferences other than local meetings							
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere	11,336				5,823,219		5,834,555
9.3 Aggregate write-ins for expenses							
10. General expenses incurred	13,719,003				5,823,219	(b)	(a) 19,542,222
11. General expenses unpaid Dec. 31, prior year	777,909				77,000		854,909
12. General expenses unpaid Dec. 31, current year	1,218,978						1,218,978
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	13,277,934				5,900,219		19,178,153
DETAILS OF WRITE-INS							
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							

(a) Includes management fees of $ 5,598,806 to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

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

	Insurance			4	5	6
	1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	1,411,373					1,411,373
3. State taxes on premiums	216,967					216,967
4. Other state taxes, including $ 15,059 for employee benefits	15,059					15,059
5. U.S. Social Security taxes	422,458					422,458
6. All other taxes	770,959					770,959
7. Taxes, licenses and fees incurred	2,836,816					2,836,816
8. Taxes, licenses and fees unpaid Dec. 31, prior year	20,362					20,362
9. Taxes, licenses and fees unpaid Dec. 31, current year	(138,347)					(138,347)
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,995,526					2,995,526

EXHIBIT 4 - DIVIDENDS OR REFUNDS

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

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0199998. Reinsurance ceded					
0199999. Life Insurance: Totals (Net)					
0200001. SING PREM DEF 1%	3,040,939,219	XXX	3,040,939,219	XXX	
0200002. SING PREM DEF 1.75%	216,533,953	XXX	216,533,953	XXX	
0200003. FLEX PREM DEF 1%	3,337,128,771	XXX	3,337,128,771	XXX	
0200004. FLEX PREM DEF 1.5%	95,211,837	XXX	95,211,837	XXX	
0200005. FLEX PREM DEF 1.75%	656,981,797	XXX	656,981,797	XXX	
0200006. FLEX PREM DEF 2%	47,872,049	XXX	47,872,049	XXX	
0299997. Totals (Gross)	7,394,667,626	XXX	7,394,667,626	XXX	
0299998. Reinsurance ceded	4,738,864,742	XXX	4,738,864,742	XXX	
0299999. Annuities: Totals (Net)	2,655,802,884	XXX	2,655,802,884	XXX	
0300001. 2000 Table, 4.0%	31,788		31,788		
0300002. 2012 IAR Table, 2%	315,209		315,209		
0300003. 2012 IAR Table, 2.25%	85,425		85,425		
0300004. 2012 IAR Table, 3.25%	44,132		44,132		
0300005. 2012 IAR Table, 3.5%	247,866		247,866		
0300006. 2012 IAR Table, 3.75%	132,876		132,876		
0300007. 2012 IAR Table, 4.00%	105,073		105,073		
0300008. 2012 IAR Table, 4.25%	291,939		291,939		
0399997. Totals (Gross)	1,254,308		1,254,308		
0399998. Reinsurance ceded	636,675		636,675		
0399999. SCWLC: Totals (Net)	617,633		617,633		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)					
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)					
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)					
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)					
9999999. Totals (Net) - Page 3, Line 1	2,656,420,517		2,656,420,517		

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $; Supplementary Contracts with Life Contingencies $ 36,615 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 194,515,064
9.2 State the amount of reserves established for this business: ..... $ 210,430,215
9.3 Identify where the reserves are reported in the blank:
EXHIBIT 5, ANNUITIES LINE

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

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

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

N O N E

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,252,111			1,252,111		
2. Deposits received during the year	1,846,908			1,846,908		
3. Investment earnings credited to the account	46,045			46,045		
4. Other net change in reserves	62,592			62,592		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	400,075			400,075		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,807,581			2,807,581		
10. Reinsurance balance at the beginning of the year	(446,396)			(446,396)		
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	726,364			726,364		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(1,172,760)			(1,172,760)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,634,821			1,634,821		

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	14,715,567			14,715,567							
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded											
	2.24 Net	14,715,567		(b)	(b) 14,715,567		(b)	(b)		(b)	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct											
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net			(b)	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS	4.1 Direct	14,715,567			14,715,567							
	4.2 Reinsurance assumed											
	4.3 Reinsurance ceded											
	4.4 Net	14,715,567	(a)	(a)	14,715,567			(a)				

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	72,376,060			72,277,825	98,235						
1.2 Reinsurance assumed	1,003,275			1,003,275							
1.3 Reinsurance ceded	57,589,384			57,548,864	40,521						
1.4 Net	(d) 15,789,950			15,732,237	57,714						
2. Liability December 31, current year from Part 1:											
2.1 Direct	14,715,567			14,715,567							
2.2 Reinsurance assumed											
2.3 Reinsurance ceded											
2.4 Net	14,715,567			14,715,567							
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct	9,763,268			9,763,268							
4.2 Reinsurance assumed											
4.3 Reinsurance ceded											
4.4 Net	9,763,268			9,763,268							
5. Amounts recoverable from reinsurers December 31, prior year											
6. Incurred Benefits											
6.1 Direct	77,328,359			77,230,124	98,235						
6.2 Reinsurance assumed	1,003,275			1,003,275							
6.3 Reinsurance ceded	57,589,384			57,548,864	40,521						
6.4 Net	20,742,249			20,684,536	57,714						

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

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

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

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	197,774	335,960	138,186
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	8,331,736	5,958,388	(2,373,348)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software		7,857	7,857
21.	Furniture and equipment, including health care delivery assets	3,458	4,401	943
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	338,626	377,307	38,681
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	8,871,593	6,683,912	(2,187,681)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	8,871,593	6,683,912	(2,187,681)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	MISCELLANEOUS ASSETS	338,626	377,307	38,681
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	338,626	377,307	38,681

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Iowa Department of Commerce, Insurance Division (the "Insurance Division").

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

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

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

	SSAP #	F/S Page	F/S Line #	December 31, 2021	December 31, 2020
NET INCOME					
(1) Net income, Iowa basis				$ 21,090,928	$ 36,722
State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	334,629	(6,679,038)
(b) Change in reserves	51	4	19	(25,273,640)	29,978,438
IAC 191-43					
(c) Change in reserves	51	4	19	(94,654)	23,396
(2) Net Income (loss), NAIC SAP (1-a-b-c=2)				$ 46,124,593	$ (23,286,074)
SURPLUS					
Statutory Surplus, Iowa Basis				$ 343,391,764	$ 247,144,844
(3) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(61,684,981)	(88,254,679)
(b) Reserves for indexed annuities	51	3, 4	1, 19	47,664,327	72,937,967
(c) Tax impact	101	2	18.2	2,944,337	3,216,509
IAC 191-43					
(d) Change in reserves	51	3, 4	1, 19	640,485	735,139
(e) Tax impact	101	2	18.2	(134,502)	(154,379)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 353,962,098	$ 258,664,287

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

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

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

C. Accounting Policy

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

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

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

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

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

4. The Company has no investments in preferred stock.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

7. The Company has no investments in subsidiaries, controlled or affiliated companies.

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

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

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

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

10. The premium deficiency calculation does not apply to the Company.

11. The Company does not have liabilities for losses and loss/claim adjustment expense for accident and health contracts.

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

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

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors

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

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method

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

B. Statutory Merger

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

C. Assumption Reinsurance

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

D. Impairment Loss

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

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

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

NOTE 4 Discontinued Operations

The Company did not have any discontinued operations during 2021.

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

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

Category	Maximum Lending Rate	Minimum Lending Rate
Farm	5.000%	4.600%
Residential	12.000%	4.125%
Commerical	0.000%	0.000%

(2) The maximum percentage of any one loan to value of security at the time of the loan was 83.2%.

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

a. Current Year - None

b. Prior Year - None

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ 28,332,218	$ -	$ 163,212,770	$ -	$ 168,557,057	$ -	$ 360,102,045
(b) 30 - 59 Days Past Due	$ -	$ -	$ 2,277,916	$ -	$ -	$ -	$ 2,277,916
(c) 60 - 89 Days Past Due	$ -	$ -	$ 1,086,508	$ -	$ -	$ -	$ 1,086,508
(d) 90 - 179 Days Past Due							
(e) 180+ Days Past Due	$ -	$ -	$ 561,578	$ -	$ -	$ -	$ 561,578
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ 865,261	$ -	$ -	$ -	$ 865,261
(b) Interest Accrued	$ -	$ -	$ 4,714	$ -	$ -	$ -	$ 4,714
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ 14,552,519	$ -	$ 14,552,519
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ 25,345,237		$ 63,561,682		$ 176,324,481		$ 265,231,400
(b) 30 - 59 Days Past Due			$ 21,595,278				$ 21,595,278
(c) 60 - 89 Days Past Due							
(d) 90 - 179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment							
(b) Number of Loans							
(c) Percent Reduced							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment					$ 24,708,456		$ 24,708,456

NOTES TO FINANCIAL STATEMENTS

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. With Allowance for Credit Losses							
2. No Allowance for Credit Losses							
3. Total (1 + 2)							
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							
b. Prior Year							
1. With Allowance for Credit Losses							
2. No Allowance for Credit Losses							
3. Total (1 + 2)							
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment							
2. Interest Income Recognized							
3. Recorded Investments on Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							
b. Prior Year							
1. Average Recorded Investment							
2. Interest Income Recognized							
3. Recorded Investments on Nonaccrual Status							
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ 1,405,000	$ 450,000
b) Additions charged to operations	$ (477,811)	$ 955,000
c) Direct write-downs charged against the allowances	$ -	
d) Recoveries of amounts previously charged off		
e) Balance at end of period	$ 927,189	$ 1,405,000

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

	Current Year
a) Aggregate amount of mortgage loans derecognized	
b) Real estate collateral recognized	
c) Other collateral recognized	
d) Receivables recognized from a government guarantee of the foreclosed mortgage loan	

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

B. Debt Restructuring

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

C. Reverse Mortgages

The Company has no investment in reverse mortgages.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

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

	1	2		3
		Other-than-Temporary Impairment Recognized in Loss		
	Amortized Cost Basis Before Other-than-Temporary Impairment	2a Interest	2b Non-interest	Fair Value 1 - (2a + 2b)
(2) OTTI recognized 1st Quarter				
a. Intent to sell				
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
c. Total 1st Quarter				
OTTI recognized 2nd Quarter				
d. Intent to sell				
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter				
OTTI recognized 3rd Quarter				
g. Intent to sell				
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter				
OTTI recognized 4th Quarter				
j. Intent to sell	$ 683,156	$ -	$ 50,438	$ 632,718
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4th Quarter	$ 683,156	$ -	$ 50,438	$ 632,718
m. Annual Aggregate Total	$ 683,156	$ -	$ 50,438	$ 632,718

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

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

Total OTTI recognized under SSAP 43R the twelve months ended December 31, 2021: $0

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

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 644,281
2. 12 Months or Longer	$ 1,690,445

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

1. Less than 12 Months	$ 268,696,215
2. 12 Months or Longer	$ 80,019,197

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None.

(2) There were no assets pledged as collateral as of December 31, 2021.

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

NOTES TO FINANCIAL STATEMENTS

(4) The Company has no securities lending agreements as of December 31, 2021; therefore, it has not reported as assets on Page 2, Line 10 - Securities Lending Reinvested Collateral Assets.

(5) The Company does not have any securities lending or repurchase agreements open as of December 31, 2021; therefore, it has no information to report under this item.

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

(7) None.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

H. Repurchase Agreements Transactions Accounted for as a Sale

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

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

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

J. Real Estate

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

K. Low Income Housing tax Credits (LIHTC)

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

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown							
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements							
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock							
i. FHLB capital stock							
j. On deposit with states	$ 2,741,567	$ -	$ -	$ -	$ 2,741,567	$ 2,750,461	$ (8,894)
k. On deposit with other regulatory bodies							
l. Pledged collateral to FHLB (including assets backing funding agreements)							
m. Pledged as collateral not captured in other categories							
n. Other restricted assets							
o. Total Restricted Assets	$ 2,741,567	$ -	$ -	$ -	$ 2,741,567	$ 2,750,461	$ (8,894)

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown			0.00%	0.00%
b. Collateral held under security lending agreements			0.00%	0.00%
c. Subject to repurchase agreements			0.00%	0.00%
d. Subject to reverse repurchase agreements			0.00%	0.00%
e. Subject to dollar repurchase agreements			0.00%	0.00%
f. Subject to dollar reverse repurchase agreements			0.00%	0.00%
g. Placed under option contracts			0.00%	0.00%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock			0.00%	0.00%
i. FHLB capital stock			0.00%	0.00%
j. On deposit with states	$ -	$ 2,741,567	0.09%	0.09%
k. On deposit with other regulatory bodies			0.00%	0.00%
l. Pledged collateral to FHLB (including assets backing funding agreements)			0.00%	0.00%
m. Pledged as collateral not captured in other categories			0.00%	0.00%
n. Other restricted assets			0.00%	0.00%
o. Total Restricted Assets	$ -	$ 2,741,567	0.09%	0.09%

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

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

None.

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

None.

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

None.

M. Working Capital Finance Investments

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

N. Offsetting and Netting of Assets and Liabilities

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

O. 5GI Securities

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

P. Short Sales

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

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	100	0
2. Aggregate Amount of Investment Income	$ 792,629	$ -

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

	Asset Type	Percent Share
(1)	Cash	0.5%
(2)	Cash Equivalents	99.5%
(3)	Short-Term Investments	
(4)	Total	100.0%

NOTES TO FINANCIAL STATEMENTS

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company did not recognize any impairment write down for its investments in joint ventures, partnerships, or limited liability companies as of December 31, 2021.

NOTE 7 Investment Income

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

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

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

NOTE 8 Derivative Instruments

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

The Company's hedging strategy attempts to mitigate any potential risk of loss under these agreements through a regular monitoring process which evaluates the program's effectiveness. The Company purchases its option contracts from its parent, American Equity Life, who purchases its options from nationally recognized investment banking institutions. The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, American Equity Life purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts.

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

For the year ended December 31, 2021, proceeds received upon expiration of options and amortization of options (see Note 1 Derivative Instruments) included as components of net investment income were as follows:

	12/31/2021
Proceeds received upon expiration	$ 161,780,359
Amortization	(46,331,952)
	$ 115,448,407

NOTE 9 Income Taxes

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

1.

	As of End of Current Period			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 17,121,697	$ 129,487	$ 17,251,184	$ 22,831,540	$ 297,350	$ 23,128,890	$ (5,709,843)	$ (167,863)	$ (5,877,706)
(b) Statutory Valuation Allowance Adjustment									
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 17,121,697	$ 129,487	$ 17,251,184	$ 22,831,540	$ 297,350	$ 23,128,890	$ (5,709,843)	$ (167,863)	$ (5,877,706)
(d) Deferred Tax Assets Nonadmitted	$ 8,331,736	$ -	$ 8,331,736	$ 5,958,388		$ 5,958,388	$ 2,373,348	$ -	$ 2,373,348
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 8,789,961	$ 129,487	$ 8,919,448	$ 16,873,152	$ 297,350	$ 17,170,502	$ (8,083,191)	$ (167,863)	$ (8,251,054)
(f) Deferred Tax Liabilities	$ 530,633	$ 7,661	$ 538,294	$ 1,613,068		$ 1,613,068	$ (1,082,435)	$ 7,661	$ (1,074,774)
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 8,259,328	$ 121,826	$ 8,381,154	$ 15,260,084	$ 297,350	$ 15,557,434	$ (7,000,756)	$ (175,524)	$ (7,176,280)

2.

	As of End of Current Period			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ -	$ 121,826	$ 121,826		$ 297,350	$ 297,350	$ -	$ (175,524)	$ (175,524)
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 8,259,328	$ -	$ 8,259,328	$ 15,260,084		$ 15,260,084	$ (7,000,756)	$ -	$ (7,000,756)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 8,251,667	$ -	$ 8,251,667	$ 15,260,084		$ 15,260,084	$ (7,008,417)	$ -	$ (7,008,417)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 50,547,600	XXX	XXX	$ 34,738,112	XXX	XXX	$ 15,809,488
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 530,633	$ 7,661	$ 538,294	$ 1,613,068		$ 1,613,068	$ (1,082,435)	$ 7,661	$ (1,074,774)
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 8,789,961	$ 129,487	$ 8,919,448	$ 16,873,152	$ 297,350	$ 17,170,502	$ (8,083,191)	$ (167,863)	$ (8,251,054)

NOTES TO FINANCIAL STATEMENTS

3.

	2021	2020
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	604%	631%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 345,393,352	$ 231,587,411

4.

	As of End of Current Period		12/31/2020		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies:						
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 17,121,697	$ 129,487	$ 22,831,540	$ 297,350	$ (5,709,843)	$ (167,863)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies					0%	0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 8,789,961	$ 129,487	$ 16,873,152	$ 297,350	$ (8,083,191)	$ (167,863)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies					0%	0%

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

B. Regarding deferred tax liabilities not recognized:

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

NOTES TO FINANCIAL STATEMENTS

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

	(1) 12/31/2021	(2) 12/31/2020	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 3,562,228	$ 19,466,264	$ (15,904,036)
(b) Foreign			
(c) Subtotal	$ 3,562,228	$ 19,466,264	$ (15,904,036)
(d) Federal income tax on net capital gains	$ (253,795)	$ (472,304)	$ 218,509
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	$ 3,308,433	$ 18,993,960	$ (15,685,527)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses			
(2) Unearned premium reserve			
(3) Policyholder reserves	$ 2,867,228	$ 9,578,060	$ (6,710,832)
(4) Investments	$ 5,545,097	$ 5,715,708	$ (170,611)
(5) Deferred acquisition costs	$ 8,084,780	$ 7,298,506	$ 786,274
(6) Policyholder dividends accrual			
(7) Fixed Assets			
(8) Compensation and benefits accrual	$ 508,686	$ 86,906	$ 421,780
(9) Pension accrual			
(10) Receivables - nonadmitted	$ 113,634	$ 152,360	$ (38,726)
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other (including items <5% of total ordinary tax assets)	$ 2,272		$ 2,272
(99) Subtotal	$ 17,121,697	$ 22,831,540	$ (5,709,843)
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted	$ 8,331,736	$ 5,958,388	$ 2,373,348
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 8,789,961	$ 16,873,152	$ (8,083,191)
(e) Capital:			
(1) Investments	$ 129,487	$ 297,350	$ (167,863)
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other (including items <5% of total ordinary tax assets)			
(99) Subtotal	$ 129,487	$ 297,350	$ (167,863)
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 129,487	$ 297,350	$ (167,863)
(i) Admitted deferred tax assets (2d + 2h)	$ 8,919,448	$ 17,170,502	$ (8,251,054)
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 526,014	$ 424,004	$ 102,010
(2) Fixed Assets	$ 990	$ 2,574	$ (1,584)
(3) Deferred and uncollected premium			
(4) Policyholder reserves		$ 1,183,029	$ (1,183,029)
(5) Other (including items <5% of total ordinary tax liabilities)	$ 3,629	$ 3,461	$ 168
(99) Subtotal	$ 530,633	$ 1,613,068	$ (1,082,435)
(b) Capital:			
(1) Investments	$ 7,661		$ 7,661
(2) Real estate			
(3) Other (including items <5% of total capital tax liabilities)			
(99) Subtotal	$ 7,661	$ -	$ 7,661
(c) Deferred tax liabilities (3a99 + 3b99)	$ 538,294	$ 1,613,068	$ (1,074,774)
4. Net deferred tax assets/liabilities (2i - 3c)	$ 8,381,154	$ 15,557,434	$ (7,176,280)

D. Analysis of Actual Income Tax Expense

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

	Amounts	Effective Tax Rate (%)
Provisions computed at statutory rate	$ 4,960,972	21.00%
Nondeductible expenses	56,965	0.24%
IMR	86,916	0.37%
Nonadmitted Assets	38,726	0.16%
Stock compensation	-	0.00%
Change in surplus as a result of reinsurance	2,861,775	12.11%
Other	251	0.00%
Rate Differential	-	0.00%
Total	$ 8,005,605	33.88%
Federal income tax incurred	$ 3,308,432	
Change in net deferred income taxes	4,697,173	
Total statutory income tax	$ 8,005,605	33.88%

NOTES TO FINANCIAL STATEMENTS

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

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

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

	Capital
2019	451,424
2020	116,068
2021	-
Total	567,492

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

F. Consolidated Federal Income Tax Return

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

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

G. Federal or Foreign Federal Income Tax Loss Contingencies

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

H. Repatriation Transition Tax (RTT)

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

I. Alternative Minimum Tax (AMT) Credit

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

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

A. The Company is wholly owned by American Equity Investment Life Insurance Company, a life insurance company domiciled in the State of Iowa. American Equity Life is wholly owned by American Equity Investment Life Holding Company.

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

As of December 31, 2021, Brookfield Asset Management (including its affiliates, "Brookfield"), has an aggregate approximate 9.5% interest in the American Equity Life's outstanding common stock. Brookfield has an existing agreement to purchase additional shares of American Equity Investment Life Holding Company's common stock for up to a total equity interest of 19.9% (and not less than a 15% equity interest), subject to required regulatory approvals and satisfaction of other customary closing conditions. American Equity Life has also entered into a reinsurance treaty with a Brookfield subsidiary, North End Re (Cayman) LTD, effective July 1, 2021.

B. The Company was capitalized by issuing 2,500,000 shares of $1 par common stock on September 17, 2008, to American Equity Life in exchange for $6,000,000 in cash. The Company received a capital contribution of $70,000,000 during 2021.

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

C. The Company has no transactions with related parties which are not reported on Schedule Y, Part 2.

D. At December 31, 2021, the Company reported amounts payable to American Equity Life of $534,810, amounts receivable from American Equity Life of $3,750, and amounts payable to American Equity Investment Life Holding Company of $137,692.

E. The Company entered into a Management Services Agreement effective August 31, 2008 with American Equity Life. Under this agreement, American Equity Life agrees to provide administrative functions related to agent licensing, payment of commissions, actuarial services, annuity policy issuance and service, accounting and financial, compliance, market conduct, general and informational services and marketing. In exchange for providing these administrative functions, the Company reimburses American Equity Life for actual costs arrived at in a fair and equitable manner. During the twelve months ended December 31, 2021, the Company incurred fees of $499,527 in accordance with this agreement.

The Company entered into an Investment Advisory Agreement effective June 9, 2009 with the Holding Company. The Company is paying fees at an annual rate of 0.25% on amounts up to $100,000,000 and is paying fees at an annual rate of 0.20% on the amount in excess of $100,000,000 of the market value of invested assets. These fees are paid quarterly. In exchange for these fees, the Holding Company provides investment advice and make investment decisions based on the investment provisions of the State of Iowa. During the twelve months ended December 31, 2021 the Company incurred fees of $5,598,806 in accordance with this agreement.

F. During 2021, the Company made no guarantees or undertakings for the benefit of an affiliate or related party that could result in a material contingent exposure.

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

H. The Company did not own any downstream subsidiary, controlled or affiliated companies as of December 31, 2021.

I. The Company did not own any interest in subsidiary, controlled or affiliated companies as of December 31, 2021.

J. The Company did not recognize any impairment write-downs for investments in subsidiary, controlled or affiliated companies during 2021.

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

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

M. The Company did not own any SCA investments as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

N. The Company did not have any investment in Insurance SCAs as of December 31, 2021.

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

NOTE 11 Debt

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

B. FHLB (Federal Home Loan Bank) Agreements

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

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

A. Defined Benefit Plan

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

B. Description of Investment Policies and Strategies

None.

C. Fair Value of Plan Assets

None.

D. Rate of Return Assumptions

None.

E. Defined Contribution Plans

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

F. Multiemployer Plans

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

G. Consolidated/Holding Company Plans

The employees of the Company participate in the American Equity Investment Profit Sharing and 401(k) Plan and the American Equity Investment Employee Stock Ownership Plan (the “Plans”), both of which are sponsored by the Holding Company. During the years ended December 31, 2021 and 2020, the Company incurred expenses of $488,847 and $254,504, respectively, for its employee’s participation in the Plans.

H. Postemployment Benefits and Compensated Absences

None.

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

None.

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

A. The Company has 25,000,000 shares authorized and 2,500,000 shares of common stock issued and outstanding, $1.00 per share par value at December 31, 2021. The Company also has 5,000,000 shares of series preferred stock authorized, $1.00 per share par value, but no shares have been issued or are outstanding.

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

C. The payment of dividends is subject to regulation by the Insurance Division. Currently, the Company may pay dividends out of earned surplus without prior approval, unless such payments, together with all other such payments within the preceding twelve months, exceed the greater of (1) net gain from operations before net realized capital losses for the preceding calendar year or, (2) 10% of the Company's capital and surplus at the preceding year-end. Based on this limitation, the Company can pay dividends of approximately $34.4 million without prior approval during 2022. No dividends were paid in 2021 and 2020.

D. The Company made no dividend payments during 2021 or 2020.

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

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

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

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

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

J. The change in unassigned funds (surplus) due to unrealized losses net of tax was $397,852 for 2021.

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

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

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

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

The Company has unfunded commitments to limited partnerships of $107,989 as of December 31, 2021.

B. Assessments

Assessments are, from time to time, levied on the Company by life and health guaranty associations by most states in which the Company is licensed to cover losses to policyholders of insolvent or rehabilitated companies. In some states, these assessments can be partially recovered through a reduction in future premium taxes. The Company paid assessments of $17,171 and $15,357 during the years ended December 31, 2021 and 2020, respectively.

C. Gain Contingencies

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

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

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

E. Joint and Several Liabilities

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

F. All Other Contingencies

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

NOTE 15 Leases

A. Lessee Leasing Arrangements:

The Company is not a lessee under any leasing arrangements.

B. Lessor Leases

The Company is not a lessor under any leasing arrangements.

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

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

	ASSETS		LIABILITIES	
	12/31/2021	12/31/2020	12/31/2021	12/31/2020
a. Swaps				
b. Futures				
c. Options	$ 24,340,687	$ 20,948,399	$ -	
d. Total	$ 24,340,687	$ 20,948,399	$ -	$ -

See Note 1 - Summary of Significant Accounting Polices for a summary of the Company's accounting policy for derivatives. See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives, including market risk and credit risk. See schedule DB of the Company's annual statement for additional detail.

(2) See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives, including market risk and credit risk.

(3) See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives, including market risk and credit risk.

(4) See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives.

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

A. Transfers of Receivables Reported as Sales

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

B. Transfer and Servicing of Financial Assets

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

C. Wash Sales

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

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

A. ASO Plans:

The Company did not have ASO plans during 2021.

B. ASC Plans:

The Company did not have any ASC plans during 2021.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

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

NOTES TO FINANCIAL STATEMENTS

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

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

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Common Stock	$ -	$ 46,427	$ -	$ -	$ 46,427

There were no financial liabilities measured at fair value at the reporting date of December 31, 2021.

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

None.

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

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

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

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

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

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

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

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

(5) Derivative Fair Values

None.

B. Other Fair Value Disclosures

None.

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 1,834,487,255	$ 1,753,834,632	$ 3,599,408	$ 1,830,887,847	$ -	$ -	$ -
Common stock - unaffiliated	46,427	46,427	-	46,427	-	-	-
Mortgage loans on real-estate	391,139,063	379,445,827	-	-	391,139,063	-	-
Other invested assets	1,378,678	1,166,461	-	1,289,310	89,368	-	-
Cash and cash equivalents	864,787,220	864,787,220	864,787,220	-	-	-	-
Derivative Instruments	86,025,668	24,340,687	-	86,025,668	-	-	-
Liabilities							
Annuity reserves	$ 2,618,064,466	$ 2,657,437,706	$ -	$ -	$ 2,618,064,466	$ -	$ -

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

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

Preferred and common stock: The fair values of preferred and unaffiliated common stocks are based on quoted market prices.

Mortgage loans on real estate: The fair values of mortgage loans on real estate are calculated using discounted expected cash flows using current competitive market interest rates currently being offered for similar loans.

NOTES TO FINANCIAL STATEMENTS

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

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

Derivatives: The fair values of the Company's derivatives are based upon the amount of cash the Company will receive to settle each derivative instrument. The fair values of derivative instruments, primarily call options, are based upon the amount of cash that we will receive to settle each derivative instrument on the reporting date. These amounts are determined by our investment team using industry accepted valuation models. Inputs include market volatility and risk free interest rates and are used in income valuation techniques in arriving at a fair value for each option contract.

Annuity reserves: The fair values of the liabilities under contracts are stated at the cost the Company would incur to extinguish the liability (i.e., the cash surrender value).

D. Not Practicable to Estimate Fair Value

None.

E. Estimates using NAV practical expedient

As of December 31, 2021, the Company did not have any investments measured using the NAV practical expedient.

NOTE 21 Other Items

A. Unusual or Infrequent Items

The Company did not have any extraordinary items during 2021.

B. Troubled Debt Restructuring: Debtors

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

C. Other Disclosures

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

D. Business Interruption Insurance Recoveries

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

E. State Transferable and Non-transferable Tax Credits

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

F. Subprime Mortgage Related Risk Exposure

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

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

G. Retained Assets

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

H. Insurance-Linked Securities (ILS) Contracts

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

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

As of December 31, 2021, the Company does not have any company owned life insurance (COLI).

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through February 21, 2022.

There are no subsequent events to report.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through February 21, 2022.

There are no subsequent events to report.

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

NOTES TO FINANCIAL STATEMENTS

NOTE 23 Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

Yes [ ] No [X]

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

Yes [ ] No [X]

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [ ] No [X]

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

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

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

Yes [ ] No [X]

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making their estimate. $ 0

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

Yes [X] No [ ]

If yes, what is the amount of reinsurance credits, whether as asset or reduction of liability, taken for such new agreements or amendments? $861,988,325

The Company has a coinsurance agreement with American Equity Life in which the Company is assuming 100% of the risk associated with certain fixed annuities. This coinsurance agreement as of and for the years ended December 31, 2021 and 2020 is summarized as follows:

Assumed

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

Balance Sheet	12/31/2021	12/31/2020
Aggregate Reserves	$ 131,094,464	$ 137,318,121

Effective January 1, 2014, the Company ceased assuming new business under this agreement.

The Company has two coinsurance agreements with American Equity Life in which the Company is ceding 100% of the risk associated with its fixed annuities and 80% of the risk associated with its fixed index annuities. Effective January 1, 2019 the Company's coinsurance agreement with American Equity Life in which the Company ceded 50% of the risk associated with its fixed index annuities changed to 20% of the risk. This change is effective on new business only. These coinsurance agreements as of and for the years ended December 31, 2021 and 2020 are summarized as follows:

Ceded

Income Statement	12/31/2021	12/31/2020
Annuity Considerations	$ 11,371,096	$ 33,362,926
Commission and Expense Allowances	$ 4,805,088	$ 5,780,244
Benefits and Surrenders	$ 618,995,912	$ 205,048,837

Balance Sheet	12/31/2021	12/31/2020
Aggregate Reserves	$ 2,432,845,903	$ 2,832,012,606

Effective January 1, 2021, no new business is being ceded to American Equity Life under this coinsurance agreement.

NOTES TO FINANCIAL STATEMENTS

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

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

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

B. Uncollectible Reinsurance

The Company does not have any uncollectible reinsurance.

C. Commutation of Reinsurance Reflected in Income and Expenses.

The Company does not have any commutation of ceded reinsurance.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

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

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

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

F. Affiliated Captive Reinsurers

The Company has no reinsurance agreements with affiliated captive reinsurers.

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

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

H. Reinsurance Credit

1.-6. None

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

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

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

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

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

The Company does not have any medical loss ratio rebates.

E. Risk Sharing Provisions of the Affordable Care Act

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

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

NOTE 26 Intercompany Pooling Arrangements

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

NOTE 27 Structured Settlements

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

NOTE 28 Health Care Receivables

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

NOTE 29 Participating Policies

The Company did not have any participating policies during 2021.

NOTES TO FINANCIAL STATEMENTS

NOTE 30 Premium Deficiency Reserves

The Company did not have any premium deficiency reserves as of December 31, 2021.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

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

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

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

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

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

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

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

(6) None.

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 5,064,193,436	$ -	$ -	$ 5,064,193,436	68.50%
b. At book value less current surrender charge of 5% or more	$ 1,040,932,881	$ -	$ -	$ 1,040,932,881	14.10%
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)	$ 6,105,126,318	$ -	$ -	$ 6,105,126,318	82.50%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 1,289,541,310	$ -	$ -	$ 1,289,541,310	17.40%
(2) Not subject to discretionary withdrawal	$ 1,254,306	$ -	$ -	$ 1,254,306	0.00%
(3) Total (gross: direct + assumed)	$ 7,395,921,933	$ -	$ -	$ 7,395,921,933	100.00%
(4) Reinsurance ceded	$ 4,739,501,417	$ -	$ -	$ 4,739,501,417	
(5) Total (net)* (3) - (4)	$ 2,656,420,516	$ -	$ -	$ 2,656,420,516	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 298,403,296	$ -	$ -	$ 298,403,296	

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

B. GROUP ANNUITIES:

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

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

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment					
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)					
e. At book value without adjustment (minimal or no charge or adjustment)					
(2) Not subject to discretionary withdrawal	$ 2,807,582	$ -	$ -	$ 2,807,582	100.00%
(3) Total (gross: direct + assumed)	$ 2,807,582	$ -	$ -	$ 2,807,582	100.00%
(4) Reinsurance ceded	$ 1,172,761	$ -	$ -	$ 1,172,761	
(5) Total (net)* (3) - (4)	$ 1,634,821	$ -	$ -	$ 1,634,821	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:					

NOTES TO FINANCIAL STATEMENTS

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$ 2,655,802,884
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 617,633
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 1,634,821
(4)	Subtotal	$ 2,658,055,338
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal	
(12)	Combined Total	$ 2,658,055,338

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

The Company did not have any Life Actuarial Reserves as of December 31, 2021.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

The Company did not have any deferred and uncollected life insurance premiums and annuity consideration as of December 31, 2021.

NOTE 35 Separate Accounts

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

NOTE 36 Loss/Claim Adjustment Expenses

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Iowa

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

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

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

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

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

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

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

3.4 By what department or departments?
Department of Commerce, Division of Insurance, State of Iowa .....

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

EY, 801 GRAND AVENUE, STE 3110, DES MOINES, IA 50309 .....

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

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

.....

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

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

.....

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

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

.....

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

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

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

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

12.12 Number of parcels involved .....

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

12.2 If, yes provide explanation:

.....

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

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

.....

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

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

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

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

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

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

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

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

e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 3,750

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

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

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

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

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

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

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

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

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

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

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

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

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

26.21	Subject to repurchase agreements	$
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$
26.28	On deposit with states	$ 2,741,567
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
AMERICAN EQUITY INVESTMENT LIFE HOLDING CO	A
ARES CAPITAL MANAGEMENT III LLC	U
BARINGS LLC	U
BLACKROCK FINANCIAL MANAGEMENT INC.	U
METLIFE INVESTMENT MANAGEMENT, LLC	U
PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO	549300RK5RZQ740FPL83	SEC	DS
168076	ARES CAPITAL MANAGEMENT III LLC	549300N5FJT73X2E7715	SEC #801-78341	NO
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	SEC #801-241	NO
107105	BLACKROCK FINANCIAL MANAGEMENT INC.	549300LVXYIVJKE13M84	SEC #801-48433	NO
142463	METLIFE INVESTMENT MANAGEMENT, LLC	EAU072Q8FCR1SOXGYJ21	SEC #801-67314	NO
171026	PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	549300E8PSWPQKEDX975	SEC #801-79924	NO

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	1,753,834,632	1,834,487,288	80,652,656
31.2 Preferred stocks			
31.3 Totals	1,753,834,632	1,834,487,288	80,652,656

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

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

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

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

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

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

33.2 If no, list exceptions:

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 114,375

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

1 Name	2 Amount Paid
INSURED RETIREMENT INSTITUTE	74,375
BANK INSURANCE & SECURITIES ASSOCIATION	40,000

39.1 Amount of payments for legal expenses, if any? ..... $ 74,833

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

1 Name	2 Amount Paid
CXG HOLDINGS INC	50,788
MORGAN BROWN & JOY LLP	24,045

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 13,125

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

1 Name	2 Amount Paid
INSURED RETIREMENT INSTITUTE	13,125

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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

1.31 Reason for excluding:

.....

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

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

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $

1.62 Total incurred claims ..... $

1.63 Number of covered lives .....

All years prior to most current three years

1.64 Total premium earned ..... $

1.65 Total incurred claims ..... $

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $

1.72 Total incurred claims ..... $

1.73 Number of covered lives .....

All years prior to most current three years

1.74 Total premium earned ..... $

1.75 Total incurred claims ..... $

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	(25,234,150)	1,218,351,797
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	2,671,136,083	2,634,956,427
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

.....

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	.....	.....	.....	.....

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

7.1 Direct Premium Written ..... $ .....

7.2 Total Incurred Claims ..... $ .....

7.3 Number of Covered Lives ....

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 6,140,211

9.22 Received ..... $ .....

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

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

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

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

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 279,898,089

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

12.11 Cash ..... $ .....

12.12 Stock ..... $ .....

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

NONE

NONE

FIVE-YEAR HISTORICAL DATA

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)					
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)					
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)					
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)					
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)					
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)					
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)					
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	(25,234,150)	1,218,351,797	548,181,154	342,525,454	284,325,649
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)					
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)					
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)					
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	(25,234,150)	1,218,351,797	548,181,154	342,525,454	284,325,649
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	3,050,854,352	2,972,062,614	1,689,866,059	1,151,374,609	810,284,989
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	2,707,462,588	2,724,917,770	1,481,934,261	968,785,871	637,912,940
23.	Aggregate life reserves (Page 3, Line 1)	2,656,420,516	2,625,193,159	1,450,900,191	939,940,065	616,330,722
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)	1,634,821	805,715	382,989	36,118	
26.	Asset valuation reserve (Page 3, Line 24.01)	10,382,743	7,263,030	6,843,829	4,455,538	3,039,416
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	340,891,764	244,644,844	205,431,798	180,088,738	169,872,049
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	101,458,109	1,238,015,183	558,286,427	352,978,951	282,798,423
	Risk-Based Capital Analysis					
30.	Total adjusted capital	353,774,507	254,407,874	214,775,627	187,044,276	175,411,465
31.	Authorized control level risk - based capital	57,161,670	37,870,434	29,824,703	23,744,381	17,000,030
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	58.0	44.7	88.0	92.1	85.4
33.	Stocks (Lines 2.1 and 2.2)	0.0				
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	12.5	10.6	9.3	3.9	5.5
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	28.6	43.9	1.6	2.8	8.2
37.	Contract loans (Line 6)					
38.	Derivatives (Page 2, Line 7)	0.8	0.7	1.0	1.1	0.8
39.	Other invested assets (Line 8)	0.0	0.0	0.1	0.1	0.1
40.	Receivables for securities (Line 9)	0.1	0.1	0.1	0.0	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49					
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	8,871,593	6,683,912	2,120,631	1,756,256	962,857
53.	Total admitted assets (Page 2, Line 28, Col. 3)	3,050,854,352	2,972,062,614	1,689,866,059	1,151,374,609	810,284,989
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	170,935,385	75,491,921	53,296,036	43,618,410	28,562,099
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(179,066)	(2,201,662)	(163,907)	(180,622)	233,352
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	397,852	(754,450)	(268,600)	(86,900)	
57.	Total of above Lines 54, 55 and 56	171,154,171	72,535,809	52,863,529	43,350,888	28,795,451
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	64,460,775	55,833,196	33,423,561	23,157,273	12,583,326
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)					
61.	Increase in A & H reserves (Line 19, Col. 6)					
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)					
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	(86.9)	3.3	5.9	6.6	6.7
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0					
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)					
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)					
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)					
74.	Ordinary - individual annuities (Page 6, Col. 4)	21,269,994	2,238,384	16,333,413	10,409,492	6,918,739
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	34,092	2,255
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)					
78.	Group annuities (Page 6, Col. 5)					
79.	A & H-group (Page 6.5, Col. 3)					
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)					
82.	Aggregate of all other lines of business (Page 6, Col. 8)					
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	21,269,994	2,238,384	16,333,413	10,443,584	6,920,994

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

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE EAGLE LIFE INSURANCE COMPANY

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

NAIC Group Code 2658 — NAIC Company Code 13183

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance					
2. Annuity considerations	2,294,710,463				2,294,710,463
3. Deposit-type contract funds		XXX		XXX	
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	2,294,710,463				2,294,710,463
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	72,277,825				72,277,825
12. Surrender values and withdrawals for life contracts	612,712,276				612,712,276
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	684,990,101				684,990,101
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

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

NONE

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

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

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

ACCIDENT AND HEALTH INSURANCE

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

NONE

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

Exhibit of Life Insurance

N O N E

Exhibit of Life Insurance - Part 2

N O N E

Exhibit of Life Insurance - Part 3

N O N E

Exhibit of Life Insurance - Part 4

N O N E

Exhibit of Life Insurance - Part 5

N O N E

Exhibit of Life Insurance - Part 6

N O N E

Exhibit of Life Insurance - Part 7

N O N E

Exhibit of Life Insurance - Policies with Disability Provisions

N O N E

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	9	31		
2.	Issued during year	5	17		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	14	48		
	Deductions during year:				
6.	Decreased (net)		4		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		4		
9.	In force end of year (line 5 minus line 8)	14	44		
10.	Amount on deposit		(a) 2,807,582		(a)
11.	Income now payable	14	44		
12.	Amount of income payable	(a) 107,687	(a) 572,927	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year		61,150		
2.	Issued during year		24,472		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)		85,622		
	Deductions during year:				
6.	Decreased (net)		7,538		
7.	Reinsurance ceded		77		
8.	Totals (Lines 6 and 7)		7,615		
9.	In force end of year (line 5 minus line 8)		78,007		
	Income now payable:				
10.	Amount of income payable	(a)	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a)	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 2,802,582,219	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year						
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX		XXX
	Deductions during year:						
6.	Conversions		XXX		XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX		XXX
8.	Reinsurance ceded		XXX				XXX
9.	Totals (Lines 6 to 8)		XXX		XXX		XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)		(a)

NONE

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

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

NONE

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	2,325,468
2.	Current year's realized pre-tax capital gains/(losses) of $ (981,883) transferred into the reserve net of taxes of $ (206,195)	(775,688)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,549,780
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(413,887)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,963,667

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	(376,275)	(37,612)		(413,887)
2.	2022	(203,926)	(72,477)		(276,403)
3.	2023	(64,619)	(65,308)		(129,927)
4.	2024	75,829	(61,874)		13,955
5.	2025	198,559	(58,163)		140,396
6.	2026	256,611	(54,303)		202,308
7.	2027	248,992	(53,941)		195,051
8.	2028	241,954	(55,555)		186,399
9.	2029	235,975	(57,143)		178,832
10.	2030	237,641	(59,536)		178,105
11.	2031	231,955	(61,197)		170,758
12.	2032	212,654	(56,105)		156,549
13.	2033	192,231	(44,350)		147,881
14.	2034	170,115	(31,863)		138,252
15.	2035	147,605	(18,676)		128,929
16.	2036	125,633	(5,424)		120,209
17.	2037	104,624	1,202		105,826
18.	2038	81,276	1,235		82,510
19.	2039	58,865	1,267		60,132
20.	2040	38,128	1,332		39,460
21.	2041	27,402	1,332		28,734
22.	2042	22,692	1,397		24,089
23.	2043	18,978	1,430		20,408
24.	2044	14,552	1,495		16,046
25.	2045	9,955	1,495		11,450
26.	2046	6,594	1,592		8,187
27.	2047	5,148	1,430		6,578
28.	2048	3,581	1,137		4,718
29.	2049	2,134	812		2,947
30.	2050	606	520		1,126
31.	2051 and Later		162		162
32.	Total (Lines 1 to 31)	2,325,468	(775,688)		1,549,780

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	6,663,673	596,984	7,260,657		2,848	2,848	7,263,505
2. Realized capital gains/(losses) net of taxes - General Account	(179,064)		(179,064)				(179,064)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account		377,471	377,471	12,525	7,857	20,382	397,853
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	2,370,677	645,873	3,016,550		539	539	3,017,088
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	8,855,286	1,620,328	10,475,614	12,525	11,244	23,769	10,499,383
9. Maximum reserve	12,660,487	2,763,084	15,423,570	7,335	17,675	25,010	15,448,580
10. Reserve objective	7,490,892	2,100,596	9,591,487	7,335	15,843	23,179	9,614,666
11. 20% of (Line 10 - Line 8)	(272,879)	96,054	(176,825)	(1,038)	920	(118)	(176,943)
12. Balance before transfers (Lines 8 + 11)	8,582,407	1,716,381	10,298,789	11,487	12,164	23,651	10,322,439
13. Transfers				(4,151)	4,151		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	8,582,407	1,716,381	10,298,789	7,336	16,315	23,651	10,322,439

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	3,542,025	XXX	XXX	3,542,025	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	394,516,065	XXX	XXX	394,516,065	0.0005	197,258	0.0016	631,226	0.0033	1,301,903
2.2	1	NAIC Designation Category 1.B	17,758,739	XXX	XXX	17,758,739	0.0005	8,879	0.0016	28,414	0.0033	58,604
2.3	1	NAIC Designation Category 1.C	108,134,985	XXX	XXX	108,134,985	0.0005	54,067	0.0016	173,016	0.0033	356,845
2.4	1	NAIC Designation Category 1.D	105,381,134	XXX	XXX	105,381,134	0.0005	52,691	0.0016	168,610	0.0033	347,758
2.5	1	NAIC Designation Category 1.E	39,808,740	XXX	XXX	39,808,740	0.0005	19,904	0.0016	63,694	0.0033	131,369
2.6	1	NAIC Designation Category 1.F	158,800,682	XXX	XXX	158,800,682	0.0005	79,400	0.0016	254,081	0.0033	524,042
2.7	1	NAIC Designation Category 1.G	153,826,403	XXX	XXX	153,826,403	0.0005	76,913	0.0016	246,122	0.0033	507,627
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	978,226,748	XXX	XXX	978,226,748	XXX	489,113	XXX	1,565,163	XXX	3,228,148
3.1	2	NAIC Designation Category 2.A	254,060,452	XXX	XXX	254,060,452	0.0021	533,527	0.0064	1,625,987	0.0106	2,693,041
3.2	2	NAIC Designation Category 2.B	307,529,686	XXX	XXX	307,529,686	0.0021	645,812	0.0064	1,968,190	0.0106	3,259,815
3.3	2	NAIC Designation Category 2.C	179,510,145	XXX	XXX	179,510,145	0.0021	376,971	0.0064	1,148,865	0.0106	1,902,808
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	741,100,283	XXX	XXX	741,100,283	XXX	1,556,311	XXX	4,743,042	XXX	7,855,663
4.1	3	NAIC Designation Category 3.A	15,651,893	XXX	XXX	15,651,893	0.0099	154,954	0.0263	411,645	0.0376	588,511
4.2	3	NAIC Designation Category 3.B	1,956,645	XXX	XXX	1,956,645	0.0099	19,371	0.0263	51,460	0.0376	73,570
4.3	3	NAIC Designation Category 3.C	10,624,454	XXX	XXX	10,624,454	0.0099	105,182	0.0263	279,423	0.0376	399,479
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	28,232,992	XXX	XXX	28,232,992	XXX	279,507	XXX	742,528	XXX	1,061,560
5.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
5.2	4	NAIC Designation Category 4.B	956,640	XXX	XXX	956,640	0.0245	23,438	0.0572	54,720	0.0817	78,157
5.3	4	NAIC Designation Category 4.C	413,828	XXX	XXX	413,828	0.0245	10,139	0.0572	23,671	0.0817	33,810
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,370,468	XXX	XXX	1,370,468	XXX	33,576	XXX	78,391	XXX	111,967
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
6.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)		XXX	XXX		XXX		XXX		XXX	
7.	6	NAIC 6	1,362,124	XXX	XXX	1,362,124	0.0000		0.2370	322,823	0.2370	322,823
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	1,753,834,640	XXX	XXX	1,753,834,640	XXX	2,358,507	XXX	7,451,946	XXX	12,580,162
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	24,340,687	XXX	XXX	24,340,687	0.0005	12,170	0.0016	38,945	0.0033	80,324
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	24,340,687	XXX	XXX	24,340,687	XXX	12,170	XXX	38,945	XXX	80,324
34.		Total (Lines 9 + 17 + 25 + 33)	1,778,175,327	XXX	XXX	1,778,175,327	XXX	2,370,677	XXX	7,490,892	XXX	12,660,487

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	28,332,218		XXX	28,332,218	0.0011	31,165	0.0057	161,494	0.0074	209,658
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	167,442,455		XXX	167,442,455	0.0015	251,164	0.0034	569,304	0.0046	770,235
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	129,325,123		XXX	129,325,123	0.0011	142,258	0.0057	737,153	0.0074	957,006
44.		Commercial Mortgages - All Other - CM2 - High Quality	52,084,454		XXX	52,084,454	0.0040	208,338	0.0114	593,763	0.0149	776,058
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	1,700,000		XXX	1,700,000	0.0069	11,730	0.0200	34,000	0.0257	43,690
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other	419,991		XXX	419,991	0.0029	1,218	0.0066	2,772	0.0103	4,326
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other	141,587		XXX	141,587	0.0000		0.0149	2,110	0.0149	2,110
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	379,445,828		XXX	379,445,828	XXX	645,873	XXX	2,100,596	XXX	2,763,084
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	379,445,828		XXX	379,445,828	XXX	645,873	XXX	2,100,596	XXX	2,763,084

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	46,427	XXX	XXX	46,427	0.0000		0.1580 (a)	7,335	0.1580 (a)	7,335
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	46,427			46,427	XXX		XXX	7,335	XXX	7,335
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	1,077,092	XXX	XXX	1,077,092	0.0005	539	0.0016	1,723	0.0033	3,554
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	1,077,092	XXX	XXX	1,077,092	XXX	539	XXX	1,723	XXX	3,554
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	89,368	XXX		89,368	0.0000		0.1580	14,120	0.1580	14,120
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	89,368	XXX		89,368	XXX		XXX	14,120	XXX	14,120
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,166,460			1,166,460	XXX	539	XXX	15,843	XXX	17,675

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

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
92738	42-1153896	01/01/2010	American Equity Investment Life Insurance Company	IA	CO/I	FA		131,094,465	87,511			
0299999. General Account - U.S. Affiliates - Other								131,094,465	87,511			
0399999. Total General Account - U.S. Affiliates								131,094,465	87,511			
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								131,094,465	87,511			
1099999. Total General Account - Non-Affiliates												
1199999. Total General Account								131,094,465	87,511			
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)								131,094,465	87,511			
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals								131,094,465	87,511			

Schedule S - Part 1 - Section 2

N O N E

Schedule S - Part 2

N O N E

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
92738	42-1153896	10/01/2013	American Equity Investment Life Insurance Company	IA	CO/I	FA		807,001,911	1,264,738,203	359,697				
92738	42-1153896	10/01/2013	American Equity Investment Life Insurance Company	IA	CO/I	IA		1,624,034,556	1,566,442,414	9,924,337				
92738	42-1153896	10/01/2013	American Equity Investment Life Insurance Company	IA	CO/I	SC		1,809,436	831,989					
92738	42-1153896	01/01/2020	American Equity Investment Life Insurance Company	IA	CO/I	IA		94,664,903	1,337,449	81,804,124				
92738	42-1153896	01/01/2020	American Equity Investment Life Insurance Company	IA	CO/I	FA		2,213,163,372		2,227,943,965				
0299999. General Account - Authorized U.S. Affiliates - Other								4,740,674,178	2,833,350,055	2,320,032,123				
0399999. Total General Account - Authorized U.S. Affiliates								4,740,674,178	2,833,350,055	2,320,032,123				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								4,740,674,178	2,833,350,055	2,320,032,123				
1099999. Total General Account - Authorized Non-Affiliates														
1199999. Total General Account Authorized								4,740,674,178	2,833,350,055	2,320,032,123				
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
2199999. Total General Account - Unauthorized Non-Affiliates														
2299999. Total General Account Unauthorized														
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified								4,740,674,178	2,833,350,055	2,320,032,123				
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)								4,740,674,178	2,833,350,055	2,320,032,123				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)														
9999999 - Totals								4,740,674,178	2,833,350,055	2,320,032,123				

Schedule S - Part 3 - Section 2

N O N E

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

	1 2021	2 2020	3 2019	4 2018	5 2017
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	2,320,032	34,484	331,672	428,649	379,921
2. Commissions and reinsurance expense allowances	62,605	5,834	20,889	26,282	24,595
3. Contract claims	57,589	45,812	30,945	28,551	18,234
4. Surrender benefits and withdrawals for life contracts	579,160	159,093	72,097	49,132	33,542
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserve for life and accident and health contracts	1,907,324	(33,042)	314,921	422,791	389,360
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected					
9. Aggregate reserves for life and accident and health contracts	4,739,501	2,832,904	2,865,914	2,550,871	2,128,557
10. Liability for deposit-type contracts	1,173	446	478	600	123
11. Contract claims unpaid					
12. Amounts recoverable on reinsurance					
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due	3,350	3,354	582		
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	3,025,610,201		3,025,610,201
2.	Reinsurance (Line 16)	3,349,698	(3,349,698)	
3.	Premiums and considerations (Line 15)			
4.	Net credit for ceded reinsurance	XXX	4,744,023,876	4,744,023,876
5.	All other admitted assets (balance)	21,894,453		21,894,453
6.	Total assets excluding Separate Accounts (Line 26)	3,050,854,352	4,740,674,178	7,791,528,530
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	3,050,854,352	4,740,674,178	7,791,528,530
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	2,656,420,516	4,739,501,417	7,395,921,933
10.	Liability for deposit-type contracts (Line 3)	1,634,821	1,172,761	2,807,582
11.	Claim reserves (Line 4)	14,715,567		14,715,567
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)	1,963,666		1,963,666
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	32,728,018		32,728,018
20.	Total liabilities excluding Separate Accounts (Line 26)	2,707,462,588	4,740,674,178	7,448,136,766
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	2,707,462,588	4,740,674,178	7,448,136,766
23.	Capital & surplus (Line 38)	343,391,764	XXX	343,391,764
24.	Total liabilities, capital & surplus (Line 39)	3,050,854,352	4,740,674,178	7,791,528,530
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	4,739,501,417		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	1,172,761		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	3,349,698		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	4,744,023,876		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets			
41.	Total net credit for ceded reinsurance	4,744,023,876		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L		93,752,419			93,752,419	
2. Alaska	AK	L		2,657,541			2,657,541	
3. Arizona	AZ	L		36,297,214			36,297,214	
4. Arkansas	AR	L		14,008,710			14,008,710	
5. California	CA	L		31,058,156			31,058,156	
6. Colorado	CO	L		21,331,100			21,331,100	
7. Connecticut	CT	L		56,730,349			56,730,349	
8. Delaware	DE	L		6,588,992			6,588,992	
9. District of Columbia	DC	L		1,164,246			1,164,246	
10. Florida	FL	L		259,485,604			259,485,604	
11. Georgia	GA	L		53,774,724			53,774,724	
12. Hawaii	HI	L		22,037,723			22,037,723	
13. Idaho	ID	N		853,154			853,154	
14. Illinois	IL	L		131,947,429			131,947,429	
15. Indiana	IN	L		89,401,491			89,401,491	
16. Iowa	IA	L		21,612,999			21,612,999	
17. Kansas	KS	L		4,784,698			4,784,698	
18. Kentucky	KY	L		39,826,514			39,826,514	
19. Louisiana	LA	L		27,710,940			27,710,940	
20. Maine	ME	L		22,567,668			22,567,668	
21. Maryland	MD	L		28,762,453			28,762,453	
22. Massachusetts	MA	L		18,335,062			18,335,062	
23. Michigan	MI	L		111,257,050			111,257,050	
24. Minnesota	MN	L		34,897,954			34,897,954	
25. Mississippi	MS	L		24,324,593			24,324,593	
26. Missouri	MO	L		21,338,090			21,338,090	
27. Montana	MT	L		565,741			565,741	
28. Nebraska	NE	L		2,633,976			2,633,976	
29. Nevada	NV	L		2,141,020			2,141,020	
30. New Hampshire	NH	L		8,614,131			8,614,131	
31. New Jersey	NJ	L		110,860,201			110,860,201	
32. New Mexico	NM	L		5,733,283			5,733,283	
33. New York	NY	N		135,000			135,000	
34. North Carolina	NC	L		88,843,972			88,843,972	
35. North Dakota	ND	L		4,203,983			4,203,983	
36. Ohio	OH	L		190,940,395			190,940,395	
37. Oklahoma	OK	L		9,715,626			9,715,626	
38. Oregon	OR	L		49,627,026			49,627,026	
39. Pennsylvania	PA	L		153,157,297			153,157,297	
40. Rhode Island	RI	L		8,488,127			8,488,127	
41. South Carolina	SC	L		19,126,227			19,126,227	
42. South Dakota	SD	L		2,072,467			2,072,467	
43. Tennessee	TN	L		92,404,235			92,404,235	
44. Texas	TX	L		201,463,333			201,463,333	
45. Utah	UT	L		14,814,364			14,814,364	
46. Vermont	VT	L		4,032,677			4,032,677	
47. Virginia	VA	L		48,085,422			48,085,422	
48. Washington	WA	L		53,202,487			53,202,487	
49. West Virginia	WV	L		14,585,636			14,585,636	
50. Wisconsin	WI	L		31,940,362			31,940,362	
51. Wyoming	WY	L		813,300			813,300	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N		3,300			3,300	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Alien	OT	XXX						
59. Subtotal		XXX		2,294,710,463			2,294,710,463	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX		2,294,710,463			2,294,710,463	
96. Plus reinsurance assumed		XXX		87,511			87,511	
97 Totals (All Business)		XXX		2,294,797,974			2,294,797,974	
98. Less reinsurance ceded		XXX		2,320,032,124			2,320,032,124	
99. Totals (All Business) less Reinsurance Ceded		XXX		(25,234,150)	(c)		(25,234,150)	
DETAILS OF WRITE-INS								
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX						
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 49

R - Registered - Non-domiciled RRGs .....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....

Q - Qualified - Qualified or accredited reinsurer .....

N - None of the above - Not allowed to write business in the state 8

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

State of Residence when received

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

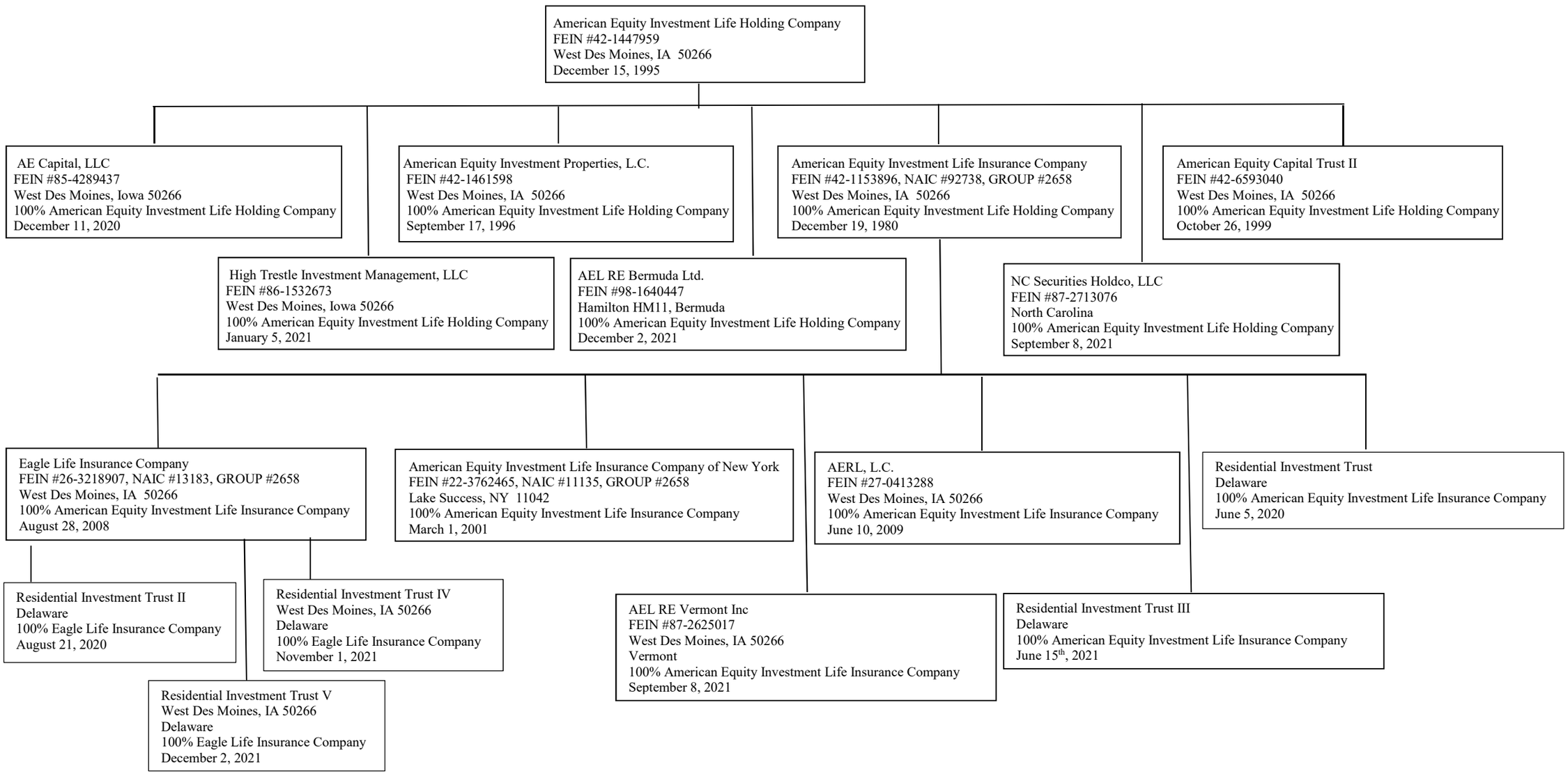
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL		93,752,419				93,752,419
2. Alaska	AK		2,657,541				2,657,541
3. Arizona	AZ		36,297,214				36,297,214
4. Arkansas	AR		14,008,710				14,008,710
5. California	CA		31,058,156				31,058,156
6. Colorado	CO		21,331,100				21,331,100
7. Connecticut	CT		56,730,349				56,730,349
8. Delaware	DE		6,588,992				6,588,992
9. District of Columbia	DC		1,164,246				1,164,246
10. Florida	FL		259,485,604				259,485,604
11. Georgia	GA		53,774,724				53,774,724
12. Hawaii	HI		22,037,723				22,037,723
13. Idaho	ID		853,154				853,154
14. Illinois	IL		131,947,429				131,947,429
15. Indiana	IN		89,401,491				89,401,491
16. Iowa	IA		21,612,999				21,612,999
17. Kansas	KS		4,784,698				4,784,698
18. Kentucky	KY		39,826,514				39,826,514
19. Louisiana	LA		27,710,940				27,710,940
20. Maine	ME		22,567,668				22,567,668
21. Maryland	MD		28,762,453				28,762,453
22. Massachusetts	MA		18,335,062				18,335,062
23. Michigan	MI		111,257,050				111,257,050
24. Minnesota	MN		34,897,954				34,897,954
25. Mississippi	MS		24,324,593				24,324,593
26. Missouri	MO		21,338,090				21,338,090
27. Montana	MT		565,741				565,741
28. Nebraska	NE		2,633,976				2,633,976
29. Nevada	NV		2,141,020				2,141,020
30. New Hampshire	NH		8,614,131				8,614,131
31. New Jersey	NJ		110,860,201				110,860,201
32. New Mexico	NM		5,733,283				5,733,283
33. New York	NY		135,000				135,000
34. North Carolina	NC		88,843,972				88,843,972
35. North Dakota	ND		4,203,983				4,203,983
36. Ohio	OH		190,940,395				190,940,395
37. Oklahoma	OK		9,715,626				9,715,626
38. Oregon	OR		49,627,026				49,627,026
39. Pennsylvania	PA		153,157,297				153,157,297
40. Rhode Island	RI		8,488,127				8,488,127
41. South Carolina	SC		19,126,227				19,126,227
42. South Dakota	SD		2,072,467				2,072,467
43. Tennessee	TN		92,404,235				92,404,235
44. Texas	TX		201,463,333				201,463,333
45. Utah	UT		14,814,364				14,814,364
46. Vermont	VT		4,032,677				4,032,677
47. Virginia	VA		48,085,422				48,085,422
48. Washington	WA		53,202,487				53,202,487
49. West Virginia	WV		14,585,636				14,585,636
50. Wisconsin	WI		31,940,362				31,940,362
51. Wyoming	WY		813,300				813,300
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. U.S. Virgin Islands	VI		3,300				3,300
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT						
59. Total			2,294,710,463				2,294,710,463

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	42-1447959	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY					5,640,684				5,640,684	
92738	42-1153896	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY		(70,000,000)			499,527	1,619,178,095			1,549,677,622	(4,609,579,714)
13183	26-3218907	EAGLE LIFE INSURANCE COMPANY		70,000,000			(6,140,211)	(1,619,178,095)			(1,555,318,306)	4,609,579,714
9999999 Control Totals									XXX			

SCHEDULE Y

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

10. Not required to be filed by Company
11. Not required to be filed by Company
12. Not required to be filed by Company
13. Not required to be filed by Company
15. Not required to be filed by Company
16. Not required to be filed by Company
17. Not required to be filed by Company
18. Not required to be filed by Company
20. Not required to be filed by Company
21. Not required to be filed by Company
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40. Not required to be filed by Company
41. Not required to be filed by Company
42. Not required to be filed by Company
43. Not required to be filed by Company
44. Not required to be filed by Company
45. Not required to be filed by Company
46. Not required to be filed by Company
47. Not required to be filed by Company

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



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



12. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



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



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



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



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



29. Supplemental Schedule O [Document Identifier 465]



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



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



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



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



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



35. Health Care Receivables Supplement [Document Identifier 470]



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



38. Credit Insurance Experience Exhibit [Document Identifier 230]



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



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



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



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



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



44. Variable Annuities Supplement [Document Identifier 286]



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



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



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



OVERFLOW PAGE FOR WRITE-INS

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	3,542,029	0.117	3,542,029		3,542,029	0.117
	1.02 All other governments		0.000				0.000
	1.03 U.S. states, territories and possessions, etc. guaranteed	1,025,000	0.034	1,025,000		1,025,000	0.034
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	9,690,436	0.320	9,690,436		9,690,436	0.320
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	50,459,811	1.668	50,459,811		50,459,811	1.668
	1.06 Industrial and miscellaneous	1,655,522,504	54.717	1,655,522,504		1,655,522,504	54.717
	1.07 Hybrid securities	1,996,107	0.066	1,996,107		1,996,107	0.066
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans	31,598,751	1.044	31,598,751		31,598,751	1.044
	1.11 Total long-term bonds	1,753,834,638	57.966	1,753,834,638		1,753,834,638	57.966
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks		0.000				0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	46,427	0.002	46,427		46,427	0.002
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	46,427	0.002	46,427		46,427	0.002
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	28,332,218	0.936	28,332,218		28,332,218	0.936
	4.02 Residential mortgages	168,004,028	5.553	168,004,028		168,004,028	5.553
	4.03 Commercial mortgages	183,109,578	6.052	183,109,578		183,109,578	6.052
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans	379,445,824	12.541	379,445,824		379,445,824	12.541
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income		0.000				0.000
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate		0.000				0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	4,190,144	0.138	4,190,144		4,190,144	0.138
	6.02 Cash equivalents (Schedule E, Part 2)	860,597,076	28.444	860,597,076		860,597,076	28.444
	6.03 Short-term investments (Schedule DA)		0.000				0.000
	6.04 Total cash, cash equivalents and short-term investments	864,787,220	28.582	864,787,220		864,787,220	28.582
7.	Contract loans		0.000				0.000
8.	Derivatives (Schedule DB)	24,340,687	0.804	24,340,687		24,340,687	0.804
9.	Other invested assets (Schedule BA)	1,166,461	0.039	1,166,461		1,166,461	0.039
10.	Receivables for securities	1,988,947	0.066	1,988,947		1,988,947	0.066
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	3,025,610,204	100.000	3,025,610,204		3,025,610,204	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		311,535,134
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	119,263,700	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	5,075	119,268,775
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	2	
	3.2 Totals, Part 3, Column 11	1,964	1,966
4.	Accrual of discount		2,846
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	477,811	
	5.2 Totals, Part 3, Column 8		477,811
6.	Total gain (loss) on disposals, Part 3, Column 18		(927,367)
7.	Deduct amounts received on disposals, Part 3, Column 15		50,794,154
8.	Deduct amortization of premium and mortgage interest points and commitment fees		119,184
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		379,445,827
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		379,445,827
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		379,445,827

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,094,087
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	64,386	64,386
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	9,945	
	5.2 Totals, Part 3, Column 9		9,945
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		1,957
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,166,461
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,166,461

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,313,703,741
2.	Cost of bonds and stocks acquired, Part 3, Column 7		648,583,498
3.	Accrual of discount		971,089
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	15,854	
	4.4. Part 4, Column 11		15,854
5.	Total gain (loss) on disposals, Part 4, Column 19		(17,818)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		207,532,241
7.	Deduct amortization of premium		2,372,325
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	50,439	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	212,925	263,364
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		792,629
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,753,881,063
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		1,753,881,063

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	3,542,029	3,599,408	3,540,910	3,515,000
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	3,542,029	3,599,408	3,540,910	3,515,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,025,000	1,078,111	1,025,000	1,025,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	9,690,436	10,039,603	9,696,006	9,700,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	50,459,811	54,426,124	50,470,011	50,713,669
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	1,228,138,690	1,293,948,599	1,229,268,357	1,217,090,653
	9.	Canada	36,774,677	40,936,165	36,772,661	35,732,496
	10.	Other Countries	424,203,995	430,459,264	424,256,797	422,267,282
	11.	Totals	1,689,117,362	1,765,344,028	1,690,297,815	1,675,090,431
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	1,753,834,638	1,834,487,274	1,755,029,742	1,740,044,100
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	46,427	46,427	30,573	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	46,427	46,427	30,573	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	46,427	46,427	30,573	
	26.	Total Stocks	46,427	46,427	30,573	
	27.	Total Bonds and Stocks	1,753,881,065	1,834,533,701	1,755,060,315	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	514,848	3,027,181				XXX	3,542,029	0.2	1,128,568,948	46.2	3,542,027	2
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	514,848	3,027,181				XXX	3,542,029	0.2	1,128,568,948	46.2	3,542,027	2
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		1,000,000		25,000		XXX	1,025,000	0.1	1,475,000	0.1	1,025,000	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		1,000,000		25,000		XXX	1,025,000	0.1	1,475,000	0.1	1,025,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		9,504,419		186,017		XXX	9,690,436	0.6	2,190,592	0.1	9,690,436	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		9,504,419		186,017		XXX	9,690,436	0.6	2,190,592	0.1	9,690,436	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1		2,000,000	10,799,035	36,298,652		XXX	49,097,686	2.8	39,593,234	1.6	49,097,686	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6		1,362,125				XXX	1,362,125	0.1	1,362,125	0.1	1,362,125	
5.7 Totals		3,362,125	10,799,035	36,298,652		XXX	50,459,811	2.9	40,955,359	1.7	50,459,811	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,151,319	70,698,803	261,034,788	265,637,221	291,157,687	XXX	889,679,818	50.7	508,160,208	20.8	376,952,103	512,727,714
6.2 NAIC 2	13,398,462	173,488,728	433,564,999	90,557,005	20,470,194	XXX	731,479,387	41.7	668,891,558	27.4	465,663,031	265,816,357
6.3 NAIC 3	649,191	3,480,380	14,333,102	8,812,675	5,717,489	XXX	32,992,837	1.9	47,255,905	1.9	26,186,769	6,806,068
6.4 NAIC 4			1,370,470			XXX	1,370,470	0.1	6,561,035	0.3	956,641	413,829
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX			14,974	0.0		
6.7 Totals	15,198,972	247,667,911	710,303,359	365,006,900	317,345,370	XXX	1,655,522,512	94.4	1,230,883,680	50.4	869,758,544	785,763,969
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			1,996,107			XXX	1,996,107	0.1	1,995,640	0.1	1,996,107	
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			1,996,107			XXX	1,996,107	0.1	1,995,640	0.1	1,996,107	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1		12,731,041	4,375,000	6,398,645		XXX	23,504,686	1.3	21,963,626	0.9		23,504,686
10.2 NAIC 2			625,000	2,569,065	4,900,000	XXX	8,094,065	0.5	12,656,907	0.5		8,094,065
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals		12,731,041	5,000,000	8,967,710	4,900,000	XXX	31,598,751	1.8	34,620,533	1.4		31,598,751

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,666,167	98,961,444	276,208,823	308,545,535	291,157,687		976,539,655	55.7	XXX	XXX	440,307,253	536,232,402
11.2 NAIC 2	(d) 13,398,462	173,488,728	436,186,106	93,126,069	25,370,194		741,569,559	42.3	XXX	XXX	467,659,137	273,910,422
11.3 NAIC 3	(d) 649,191	3,480,380	14,333,102	8,812,675	5,717,489		32,992,837	1.9	XXX	XXX	26,186,769	6,806,068
11.4 NAIC 4	(d)		1,370,470				1,370,470	0.1	XXX	XXX	956,641	413,829
11.5 NAIC 5	(d)						(c)		XXX	XXX		
11.6 NAIC 6	(d)	1,362,125					(c) 1,362,125	0.1	XXX	XXX	1,362,125	
11.7 Totals	15,713,820	277,292,677	728,098,501	410,484,279	322,245,370		(b) 1,753,834,646	100.0	XXX	XXX	936,471,925	817,362,721
11.8 Line 11.7 as a % of Col. 7	0.9	15.8	41.5	23.4	18.4		100.0	XXX	XXX	XXX	53.4	46.6
12. Total Bonds Prior Year												
12.1 NAIC 1	1,147,030,076	103,784,311	264,875,082	130,834,726	55,427,414		XXX	XXX	1,701,951,608	69.7	1,430,079,699	271,871,909
12.2 NAIC 2	20,037,409	144,778,395	426,648,250	81,617,080	10,462,972		XXX	XXX	683,544,105	28.0	431,521,838	252,022,268
12.3 NAIC 3	180,362	10,427,497	26,318,614	9,501,128	828,305		XXX	XXX	47,255,905	1.9	35,486,255	11,769,650
12.4 NAIC 4	40,744	1,901,250	4,619,040				XXX	XXX	6,561,035	0.3	2,937,790	3,623,244
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6		1,377,099					XXX	XXX	(c) 1,377,099	0.1	1,377,099	
12.7 Totals	1,167,288,591	262,268,551	722,460,985	221,952,933	66,718,691		XXX	XXX	(b) 2,440,689,752	100.0	1,901,402,681	539,287,071
12.8 Line 12.7 as a % of Col. 9	47.8	10.7	29.6	9.1	2.7		XXX	XXX	100.0	XXX	77.9	22.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,666,166	66,997,017	130,812,938	121,599,489	119,231,642		440,307,253	25.1	1,430,079,699	58.6	440,307,253	XXX
13.2 NAIC 2	9,096,836	121,586,672	251,679,529	74,346,750	10,949,350		467,659,137	26.7	431,521,838	17.7	467,659,137	XXX
13.3 NAIC 3	649,192	3,480,381	7,835,968	8,812,675	5,408,553		26,186,769	1.5	35,486,255	1.5	26,186,769	XXX
13.4 NAIC 4			956,641				956,641	0.1	2,937,790	0.1	956,641	XXX
13.5 NAIC 5												XXX
13.6 NAIC 6		1,362,125					1,362,125	0.1	1,377,099	0.1	1,362,125	XXX
13.7 Totals	11,412,195	193,426,195	391,285,076	204,758,914	135,589,545		936,471,925	53.4	1,901,402,681	77.9	936,471,925	XXX
13.8 Line 13.7 as a % of Col. 7	1.2	20.7	41.8	21.9	14.5		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.7	11.0	22.3	11.7	7.7		53.4	XXX	XXX	XXX	53.4	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	1	31,964,427	145,395,884	186,946,046	171,926,045		536,232,402	30.6	271,871,909	11.1	XXX	536,232,402
14.2 NAIC 2	4,301,626	51,902,056	184,506,577	18,779,319	14,420,844		273,910,422	15.6	252,022,268	10.3	XXX	273,910,422
14.3 NAIC 3	(1)	(1)	6,497,134		308,936		6,806,068	0.4	11,769,650	0.5	XXX	6,806,068
14.4 NAIC 4			413,829				413,829	0.0	3,623,244	0.1	XXX	413,829
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	4,301,626	83,866,481	336,813,424	205,725,365	186,655,825		817,362,721	46.6	539,287,071	22.1	XXX	817,362,721
14.8 Line 14.7 as a % of Col. 7	0.5	10.3	41.2	25.2	22.8		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.2	4.8	19.2	11.7	10.6		46.6	XXX	XXX	XXX	XXX	46.6

(a) Includes $ 735,120,953 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 22,230,630 current year of bonds with Z designations and $ 33,347,867 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	514,847	3,027,181				XXX	3,542,027	0.2	1,128,568,948	46.2	3,542,027	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	514,847	3,027,181				XXX	3,542,027	0.2	1,128,568,948	46.2	3,542,027	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		1,000,000		25,000		XXX	1,025,000	0.1	1,475,000	0.1	1,025,000	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		1,000,000		25,000		XXX	1,025,000	0.1	1,475,000	0.1	1,025,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		9,504,419		186,017		XXX	9,690,436	0.6	2,190,592	0.1	9,690,436	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		9,504,419		186,017		XXX	9,690,436	0.6	2,190,592	0.1	9,690,436	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		3,362,125	10,799,035	26,867,868		XXX	41,029,028	2.3	30,965,696	1.3	41,029,028	
5.02 Residential Mortgage-Backed Securities				472,366		XXX	472,366	0.0	839,268	0.0	472,366	
5.03 Commercial Mortgage-Backed Securities				8,958,417		XXX	8,958,417	0.5	9,150,395	0.4	8,958,417	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals		3,362,125	10,799,035	36,298,652		XXX	50,459,811	2.9	40,955,359	1.7	50,459,811	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	15,198,969	222,475,637	521,260,258	193,494,394	42,373,947	XXX	994,803,205	56.7	770,386,513	31.6	715,637,662	279,165,543
6.02 Residential Mortgage-Backed Securities				71,564	149,708,433	XXX	149,779,997	8.5	60,796,192	2.5	2,184,540	147,595,457
6.03 Commercial Mortgage-Backed Securities		4,375,910	7,798,814	59,362,170	103,981,202	XXX	175,518,096	10.0	95,008,280	3.9	117,041,835	58,476,261
6.04 Other Loan-Backed and Structured Securities		20,816,367	181,244,291	112,078,772	21,281,786	XXX	335,421,216	19.1	304,692,694	12.5	34,894,507	300,526,709
6.05 Totals	15,198,969	247,667,914	710,303,363	365,006,899	317,345,368	XXX	1,655,522,514	94.4	1,230,883,680	50.4	869,758,544	785,763,970
7. Hybrid Securities												
7.01 Issuer Obligations			1,996,107			XXX	1,996,107	0.1	1,995,640	0.1	1,996,107	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals			1,996,107			XXX	1,996,107	0.1	1,995,640	0.1	1,996,107	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired		12,731,041	5,000,000	8,967,710	4,900,000	XXX	31,598,751	1.8	34,620,533	1.4		31,598,751
10.03 Totals		12,731,041	5,000,000	8,967,710	4,900,000	XXX	31,598,751	1.8	34,620,533	1.4		31,598,751
11. Total Bonds Current Year												
11.01 Issuer Obligations	15,713,816	239,369,361	534,055,399	220,573,280	42,373,947	XXX	1,052,085,803	60.0	XXX	XXX	772,920,259	279,165,543
11.02 Residential Mortgage-Backed Securities			543,930	149,708,433		XXX	150,252,363	8.6	XXX	XXX	2,656,906	147,595,457
11.03 Commercial Mortgage-Backed Securities		4,375,910	7,798,814	68,320,587	103,981,202	XXX	184,476,513	10.5	XXX	XXX	126,000,253	58,476,261
11.04 Other Loan-Backed and Structured Securities		20,816,367	181,244,291	112,078,772	21,281,786	XXX	335,421,216	19.1	XXX	XXX	34,894,507	300,526,709
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans		12,731,041	5,000,000	8,967,710	4,900,000	XXX	31,598,751	1.8	XXX	XXX		31,598,751
11.08 Totals	15,713,816	277,292,680	728,098,504	410,484,278	322,245,368		1,753,834,646	100.0	XXX	XXX	936,471,925	817,362,721
11.09 Line 11.08 as a % of Col. 7	0.9	15.8	41.5	23.4	18.4		100.0	XXX	XXX	XXX	53.4	46.6
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,135,411,769	157,630,554	419,551,870	177,094,393	45,893,803	XXX	XXX	XXX	1,935,582,390	79.3	1,755,980,258	179,602,132
12.02 Residential Mortgage-Backed Securities	3,239,720	9,697,371	14,295,174	20,464,464	13,938,731	XXX	XXX	XXX	61,635,460	2.5	3,910,465	57,724,995
12.03 Commercial Mortgage-Backed Securities	1,903,019	31,809,690	60,186,532	7,993,392	2,266,042	XXX	XXX	XXX	104,158,675	4.3	79,329,379	24,829,296
12.04 Other Loan-Backed and Structured Securities	19,751,563	57,150,593	211,073,934	12,096,489	4,620,115	XXX	XXX	XXX	304,692,694	12.5	60,182,579	244,510,115
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	6,982,521	5,980,343	17,353,476	4,304,195		XXX	XXX	XXX	34,620,533	1.4	2,000,000	32,620,533
12.08 Totals	1,167,288,591	262,268,551	722,460,985	221,952,933	66,718,691		XXX	XXX	2,440,689,752	100.0	1,901,402,681	539,287,071
12.09 Line 12.08 as a % of Col. 9	47.8	10.7	29.6	9.1	2.7		XXX	XXX	100.0	XXX	77.9	22.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	11,412,195	179,470,744	365,759,521	182,810,214	33,467,587	XXX	772,920,259	44.1	1,755,980,258	71.9	772,920,259	XXX
13.02 Residential Mortgage-Backed Securities				543,930	2,112,976	XXX	2,656,906	0.2	3,910,465	0.2	2,656,906	XXX
13.03 Commercial Mortgage-Backed Securities		3,006,066	2,519,618	20,465,587	100,008,982	XXX	126,000,253	7.2	79,329,379	3.3	126,000,253	XXX
13.04 Other Loan-Backed and Structured Securities		10,949,385	23,005,938	939,184		XXX	34,894,507	2.0	60,182,579	2.5	34,894,507	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX			2,000,000	0.1		XXX
13.08 Totals	11,412,195	193,426,195	391,285,076	204,758,914	135,589,545		936,471,925	53.4	1,901,402,681	77.9	936,471,925	XXX
13.09 Line 13.08 as a % of Col. 7	1.2	20.7	41.8	21.9	14.5		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	0.7	11.0	22.3	11.7	7.7		53.4	XXX	XXX	XXX	53.4	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	4,301,621	59,898,618	168,295,879	37,763,066	8,906,360	XXX	279,165,543	15.9	179,602,132	7.4	XXX	279,165,543
14.02 Residential Mortgage-Backed Securities					147,595,457	XXX	147,595,457	8.4	57,724,995	2.4	XXX	147,595,457
14.03 Commercial Mortgage-Backed Securities		1,369,844	5,279,196	47,855,001	3,972,220	XXX	58,476,261	3.3	24,829,296	1.0	XXX	58,476,261
14.04 Other Loan-Backed and Structured Securities		9,866,982	158,238,353	111,139,588	21,281,786	XXX	300,526,709	17.1	244,510,115	10.0	XXX	300,526,709
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans		12,731,041	5,000,000	8,967,710	4,900,000	XXX	31,598,751	1.8	32,620,533	1.3	XXX	31,598,751
14.08 Totals	4,301,621	83,866,484	336,813,428	205,725,364	186,655,823		817,362,721	46.6	539,287,071	22.1	XXX	817,362,721
14.09 Line 14.08 as a % of Col. 7	0.5	10.3	41.2	25.2	22.8		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.2	4.8	19.2	11.7	10.6		46.6	XXX	XXX	XXX	XXX	46.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,000,000	2,000,000			
2. Cost of short-term investments acquired	2,419,811	2,419,811			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	4,419,811	4,419,811			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			20,948,392
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	49,702,432		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14			49,702,432
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17			
	3.2 Section 2, Column 19			
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			161,780,359
6.	Considerations received/(paid) on terminations, Section 2, Column 15			161,780,359
7.	Amortization:			
	7.1 Section 1, Column 19	(25,473,190)		
	7.2 Section 2, Column 21	(20,836,947)		(46,310,137)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18			
	9.2 Section 2, Column 20			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			24,340,687
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			24,340,687

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus			
	3.14 Section 1, Column 18, prior year			
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year plus			
	3.25 SSAP No. 108 Adjustments			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)			
	4.23 SSAP No. 108 Adjustments			
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	24,340,687	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		24,340,687
4.	Part D, Section 1, Column 6	24,340,687	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	86,025,668	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		86,025,668
10.	Part D, Section 1, Column 9	86,025,668	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		

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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,269,892,509	1,124,986,007	144,906,502	
2. Cost of cash equivalents acquired	6,452,507,578		6,452,507,578	
3. Accrual of discount	13,993	13,993		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	6,861,817,002	1,125,000,000	5,736,817,002	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	860,597,078		860,597,078	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	860,597,078		860,597,078	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0AG1020	0	METTLER	CA		07/21/2020	3.750	525,323						2,500,000	02/04/2020
0AG1021	0	METTLER	CA		07/21/2020	3.750	1,448,494						2,500,000	02/04/2020
0AG1023	0	BAKERSFIELD	CA		07/21/2020	3.750	1,448,494						2,500,000	02/04/2020
0AG1025	0	UMATILLA	OR		07/30/2020	7.000	1,500,000						3,768,750	04/01/2020
0AG1026	0	HARTLEY	TX		09/14/2020	4.970	2,955,091						8,422,642	07/20/2018
0AG1027	0	PIPESTONE	MN		10/14/2020	4.750	803,354						2,750,000	08/20/2020
0AG1028	0	PIPESTONE	MN		10/14/2020	4.750	781,259						2,750,003	08/05/2020
0AG1029	0	JACKSONVILLE	IL		09/03/2020	5.000	467,656						767,500	07/29/2020
0AG1033	0	CARROLL	NE		12/01/2020	4.550	2,933,611						6,150,000	10/19/2020
0AG1034	0	WAPATO	WA		12/17/2020	4.350	2,952,189						10,543,636	11/20/2020
0AG1035	0	WAPATO	WA		12/17/2020	4.350	2,867,312						14,497,500	11/20/2020
0AG1036	0	BUHL	ID		02/03/2021	5.000	1,340,914						2,350,000	12/20/2020
0AG1037	0	SACO	MT		12/23/2020	4.500	2,975,894						11,376,405	10/20/2020
0AG1038	0	SACO	MT		12/23/2020	4.500	1,117,572						8,100,000	10/20/2020
0AG1039	0	SACO	MT		12/23/2020	4.500	990,229						8,100,000	10/20/2020
0AG1040	0	SACO	MT		12/23/2020	4.500	260,887						8,100,000	10/20/2020
0AG1042	0	Wheatland	WY		02/25/2021	4.600	3,000,000						6,820,000	01/18/2021
General Loan Loss Reserve		Iowa	IA		12/31/2021	1.000	(36,061)	118,939						12/31/2021
0199999. Mortgages in good standing - Farm Mortgages							28,332,218	118,939					101,996,436	XXX
A850375		Phoenix	AZ		11/10/2021	8.000	495,000						715,000	11/16/2021
P2010802584		Coventry	CT		11/12/2020	5.750	341,267		(190)				450,000	08/31/2020
A350206		Montgomery	AL		11/09/2021	7.250	85,500						165,000	11/05/2021
P2009022970		Sag Harbor	NY		12/21/2021	4.625	1,039,824		(176)				4,000,000	09/21/2021
P2009022973		Staten Island	NY		12/21/2021	4.375	451,340		(20)				625,000	10/18/2021
P2009023011		Providence	RI		12/21/2021	5.375	240,231		(9)				395,000	10/01/2021
P2009022960		Pelham	NY		12/21/2021	5.250	586,538		(22)				705,000	10/07/2021
P2008802577		Los Angeles	CA		09/18/2020	4.500	1,457,000						2,145,000	08/12/2020
A918976		Encino	CA		11/10/2021	8.000	720,000						1,050,000	11/16/2021
P2009022949		Philadelphia	PA		12/21/2021	5.375	149,754		(6)				185,000	10/26/2021
A880922		Henderson	NV		11/10/2021	8.000	190,665						300,000	11/12/2021
A630466		Kansas City	MO		11/12/2021	7.000	50,400						155,000	10/15/2021
A918944		Sacramento	CA		11/08/2021	8.250	90,000						310,000	11/09/2021
A919043		Chula Vista	CA		11/15/2021	7.000	585,000						850,000	11/16/2021
P2009022966		Aventura	FL		12/21/2021	5.750	642,177		(23)				950,000	10/18/2021
P2008802578		Del Mar	CA		10/21/2020	4.990	866,277		(108)				3,000,000	07/30/2020
P2009022994		Brewster	NY		12/21/2021	5.250	341,107		(13)				530,000	09/29/2021
P2009022996		Demarest	NJ		12/21/2021	5.375	2,243,196		(84)				2,920,000	10/06/2021
P2009022946		Berwyn	IL		12/21/2021	5.500	216,312		(8)				260,000	09/08/2021
A270514		Charlotte	NC		11/17/2021	7.000	312,000						390,000	11/18/2021
P2009022933		Henderson	NV		12/21/2021	5.000	398,304		(16)				515,000	10/18/2021
A919016		Campbell	CA		11/18/2021	7.000	864,000						1,850,000	11/18/2021
P2009023012		Nutley	NJ		12/21/2021	4.625	486,700		(20)				585,000	10/12/2021
P2009022957		Boyertown	PA		12/21/2021	5.250	109,196		(4)				165,000	10/22/2021
P2009022972		Pembroke Pines	FL		12/21/2021	5.250	440,423		(17)				625,000	10/07/2021
A918942		Sacramento	CA		11/12/2021	8.500	252,000						360,000	11/18/2021
P2009022935		Long Beach	CA		12/21/2021	5.000	799,468		(32)				1,025,000	10/20/2021
A303203		Johns Creek	GA		11/19/2021	7.000	294,100						440,000	11/19/2021
P2009022932		Cedarhurst	NY		12/21/2021	4.625	1,043,700		(44)				1,270,000	09/30/2021
A270466		Clayton	NC		11/16/2021	7.000	335,475						420,000	11/17/2021
A321030		Sebring	FL		11/10/2021	8.500	62,000						110,000	10/18/2021
P2009023001		Cathedral City	CA		12/21/2021	5.125	327,587		(13)				420,000	11/08/2021
P2010880056		Colorado Springs	CO		11/12/2020	5.249	157,565		(147)				255,000	09/10/2020
P2009020026		Spring Grove	PA		11/12/2020	5.750	132,083		(103)				180,000	08/26/2020
P2010880063		Brooksville	FL		11/12/2020	6.625	228,762		(251)				296,500	08/14/2020
A918993		San Diego	CA		11/09/2021	7.000	830,000						1,250,000	11/10/2021
A919028		Danville	CA		11/18/2021	7.000	720,000						905,000	11/18/2021
A660094		Kansas City	KS		11/09/2021	7.000	47,700						140,000	11/09/2021
P2009020051		Vista	CA		11/25/2020	5.625	592,276		(284)				735,000	09/28/2020
P2009023006		Kissimmee	FL		12/21/2021	5.375	333,047		(13)				460,000	10/27/2021
A350218		Montgomery	AL		11/09/2021	7.250	63,000						158,000	11/09/2021
A303158		Dacula	GA		11/19/2021	7.000	35,700						90,000	09/17/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A210305		Richmond	VA		11/12/2021	8.000	71,769						310,000	10/29/2021
P2009022924		Tampa	FL		12/21/2021	5.250	172,529		(7)				241,000	10/25/2021
P2009022929		Clay	NY		12/21/2021	5.125	269,557		(11)				324,000	09/08/2021
A321064		North Fort Myers	FL		11/08/2021	7.500	252,000						410,000	11/04/2021
A880913		Las Vegas	NV		11/12/2021	7.000	260,551						435,000	10/22/2021
P2008802579		Los Angeles	CA		10/30/2020	5.625	1,282,210		(65)				1,825,000	07/26/2020
P2009022979		Lower Lake	CA		12/21/2021	5.250	760,471		(29)				987,000	09/07/2021
A918954		Los Angeles	CA		11/17/2021	8.000	11,284						950,000	11/17/2021
P2009023002		Jamaica	NY		12/21/2021	4.750	619,710		(26)				950,000	10/09/2021
A880920		Las Vegas	NV		11/12/2021	7.000	328,500						445,000	11/18/2021
P2002017883		Lynn	MA		10/21/2020	5.250	355,920		(101)				450,000	02/05/2020
A303208		Atlanta	GA		11/19/2021	7.000	116,450						175,000	11/19/2021
P2009020019		Denison	TX		10/30/2020	5.990	1,523,186		(1,001)				2,420,000	07/12/2020
A919040		San Diego	CA		11/16/2021	7.000	760,000						1,050,000	11/17/2021
A270477		Greensboro	NC		11/10/2021	7.000	248,000						310,000	11/12/2021
A270502		Charlotte	NC		11/15/2021	7.000	248,000						310,000	11/15/2021
P2009022967		Southwest Ranches	FL		12/21/2021	5.250	519,460		(20)				730,000	09/17/2021
P2009022928		Elmont	NY		12/21/2021	4.250	311,986		(14)				590,000	10/08/2021
A350208		Norristown	PA		11/10/2021	7.250	122,623						160,000	11/03/2021
P2009018601		Garland	TX		10/30/2020	5.750	202,845		1,584				320,000	09/04/2020
P2009023000		Lake Grove	NY		12/21/2021	4.750	632,294		(26)				760,000	09/13/2021
A918934		Santa Monica	CA		11/16/2021	7.500	1,192,762						3,750,000	11/17/2021
A370219		Caryville	TN		11/08/2021	7.500	141,650						200,000	11/09/2021
A919038		San Diego	CA		11/12/2021	7.500	851,958						1,135,000	11/15/2021
P2008802574		Los Angeles	CA		09/18/2020	5.500	915,957		(100)				2,000,000	06/03/2020
A270474		Monroe	NC		11/16/2021	7.000	262,000						327,500	11/17/2021
P2009022997		Wayne	NJ		12/21/2021	5.500	261,290		(10)				335,000	09/28/2021
A430651		Cleveland Heights	OH		11/19/2021	8.500	74,150						185,000	11/16/2021
P2009022956		Verona	NJ		12/21/2021	4.625	353,065		(15)				485,000	10/12/2021
A370241		Nashville	TN		11/19/2021	7.500	191,300						340,000	11/18/2021
A918998		Berkeley	CA		11/10/2021	8.500	897,611						1,400,000	11/10/2021
A919017		Campbell	CA		11/19/2021	7.000	850,500						1,850,000	11/19/2021
P2009020149		The Woodlands	TX		11/12/2020	6.875	758,308		(8,710)				1,250,000	10/21/2020
P2009023022		Lakewood Ranch	FL		12/21/2021	5.375	401,695		(5)				535,000	11/09/2021
A800068		Denver	CO		11/08/2021	7.500	344,773						1,650,000	11/09/2021
P2009022968		Bronx	NY		12/21/2021	4.875	558,472		(8)				800,000	08/27/2021
P2009018597		Big Bear Lake	CA		10/21/2020	5.500	1,039,993		(587)				1,500,000	09/06/2020
A918929		Lancaster Area	CA		11/10/2021	9.000	229,500						360,000	11/12/2021
A918912		Hemet	CA		11/09/2021	8.750	153,000						320,000	11/10/2021
P2010880060		Flowery Branch	GA		11/12/2020	6.624	397,423		(432)		2		510,000	07/30/2020
P2008018582		Jackson	NJ		10/30/2020	6.625	219,473		(136)				275,000	08/11/2020
A321072		Tampa	FL		11/12/2021	8.500	153,750						205,000	11/09/2021
A918666		Walnut Creek	CA		11/16/2021	8.250	1,106,250						1,475,000	11/19/2021
P2010880041		Manzanita	OR		11/12/2020	5.875	333,829		(387)				480,900	09/03/2020
P2010880075		Dallas	TX		11/12/2020	6.499	257,565		(78)				330,000	09/14/2020
P2009022950		Charlotte	NC		12/21/2021	5.250	445,103		(17)				538,000	10/14/2021
A270492		Charlotte	NC		11/19/2021	7.000	208,000						260,000	11/17/2021
P2009023015		Jamaica	NY		12/21/2021	4.875	620,855		(25)				1,000,000	09/28/2021
A270463		Monroe	NC		11/08/2021	7.000	288,000						360,000	11/10/2021
P2010880068		Hallandale Beach	FL		11/12/2020	5.875	186,612		(217)				545,000	08/04/2020
A270427		Greensboro	NC		11/16/2021	7.000	170,910						215,000	11/17/2021
P2009023014		Nazareth	PA		12/21/2021	4.125	155,982		(18)				250,000	10/25/2021
A303200		Waleska	GA		11/09/2021	8.500	191,300						270,000	11/08/2021
P2009020003		Los Angeles	CA		11/12/2020	5.250	14,699		198				3,600,000	09/06/2020
P2009023007		Grass Valley	CA		12/21/2021	5.000	166,393		(7)				500,000	11/06/2021
A321041		Poinciana	FL		11/18/2021	8.500	1,925,175						4,935,000	11/18/2021
P2009020034		Hollywood	FL		11/25/2020	6.875	986,204		(375)				1,150,000	09/17/2020
A918939		La Jolla	CA		11/18/2021	7.500	2,375,000						12,250,000	11/18/2021
P2010880062		Buford	GA		11/12/2020	6.000	203,775		57				295,000	09/21/2020
P2009023018		McHenry	MD		12/21/2021	4.875	138,314		(6)				230,000	10/11/2021
P2009020148		Champions Gate	FL		11/12/2020	6.990	209,582		(145)				292,485	10/14/2020

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P2009020144		Los Angeles	CA		11/12/2020	5.750	1,324,409		(4,818)				1,610,000	09/29/2020
P2009020182		Los Angeles	CA		11/25/2020	5.375	795,050		(1,318)				1,110,000	10/15/2020
P2008018580		Coventry	CT		09/30/2020	6.750	242,459		(112)				373,000	07/29/2020
P2009020014		Rochester Hills	MI		10/30/2020	5.750	1,216,373		(856)				1,710,000	08/17/2020
P2009022987		Easton	PA		12/21/2021	4.500	171,073		(7)				235,000	10/05/2021
P2010880043		Naples	FL		11/12/2020	5.500	294,130		(351)				355,000	09/17/2020
A919061		San Diego	CA		11/17/2021	7.000	346,000						600,000	11/17/2021
P2009023020		SEATTLE	WA		12/21/2021	4.875	378,554		(6)				520,000	11/05/2021
P2009020041		Parkland	FL		11/12/2020	6.500	504,345		(287)				624,000	09/04/2020
P2009020022		Commerce City	CO		10/30/2020	5.500	235,108		(133)				275,000	09/10/2020
A321062		Cape Coral	FL		11/17/2021	8.500	488,300						675,000	11/18/2021
P2008802568		Winnetka	CA		08/31/2020	5.750	691,722		(232)				1,090,000	06/22/2020
A850373		Phoenix	AZ		11/10/2021	8.000	495,000						715,000	11/16/2021
P2009022999		Wheatley Heights	NY		12/21/2021	4.750	425,082		(18)				549,000	10/05/2021
P2009023026		CENTER MORICHES	NY		12/21/2021	5.000	1,554,738		(62)				2,600,000	04/16/2021
P2009022983		Anaheim	CA		12/21/2021	4.875	452,382		(18)				885,000	08/18/2021
P2010880053		Kennewick	WA		11/12/2020	6.875	206,567		(218)				269,000	09/05/2020
P2009020151		Hapeville	GA		11/25/2020	5.500	327,793		(186)				414,000	10/29/2020
P2007018564		Jupiter	FL		09/18/2020	5.500	561,111		(290)				935,000	07/14/2020
P2010880069		White Plains	MD		11/12/2020	7.250	349,176		(354)				447,200	08/31/2020
P2009022939		Hollis	NY		12/21/2021	5.625	442,504		(16)				850,794	06/21/2021
P2008018575		Tomball	TX		09/18/2020	6.625	363,168		(169)				450,000	07/22/2020
A919006		Barstow	CA		11/17/2021	9.000	153,900						240,000	11/17/2021
P2009023009		Fuquay Varina	NC		12/21/2021	5.125	279,749		(11)				605,000	10/19/2021
A270489		Indian Trail	NC		11/08/2021	7.000	316,000						395,000	11/04/2021
A321059		Fort Myers	FL		11/08/2021	8.500	116,750						160,000	11/08/2021
A880930		Las Vegas	NV		11/19/2021	7.000	197,325						300,000	11/19/2021
P2009023016		Hicksville	NY		12/21/2021	4.750	852,765		(35)				1,025,000	09/27/2021
P2008802570		Oakland	CA		08/31/2020	5.750	454,455		(90)				1,098,000	07/26/2020
P2009020023		Bryant	AR		10/30/2020	5.500	228,058		(156)				355,000	09/15/2020
A919011		Spring Valley	CA		11/12/2021	7.000	562,000						800,000	11/15/2021
P2009018598		Dana Point	CA		10/21/2020	6.125	1,169,926		(632)				1,361,000	08/19/2020
P2009022959		Cranston	RI		12/21/2021	5.125	407,664		(16)				490,000	03/01/2021
P2009023008		Lynnfield	MA		12/21/2021	5.000	417,647		(17)				540,000	10/27/2021
A850376		Scottsdale	AZ		11/09/2021	8.000	449,500						1,500,000	11/16/2021
A980168		Bellevue	WA		11/19/2021	7.500	1,906,125						2,550,000	11/19/2021
P2010880067		Los Angeles	CA		11/12/2020	5.500	1,832,211		(711)				2,280,000	08/25/2020
A150223		Green Lane	PA		11/19/2021	8.000	234,500						420,000	11/17/2021
P2009022953		Hollywood	FL		12/21/2021	5.125	491,381		(19)				675,000	10/13/2021
P2009022926		Skillman	NJ		12/21/2021	5.250	1,024,484		(39)				1,315,000	09/17/2021
P2010880048		Foster City	CA		11/12/2020	5.750	1,037,554		(1,212)				1,250,000	09/18/2020
A210313		Virginia Beach	VA		11/17/2021	8.250	98,430						199,000	11/05/2021
P2009022975		Miami Gardens	FL		12/21/2021	5.375	245,431		(9)				295,000	10/20/2021
A918933		Camarillo	CA		11/17/2021	8.250	1,062,550						1,900,000	11/19/2021
P2007018556		Friendswood	TX		08/31/2020	5.750	929,691		(95)				1,355,000	06/12/2020
A210312		Richmond	VA		11/16/2021	8.000	72,567						255,000	10/28/2021
P2010880061		Dawsonville	GA		11/12/2020	5.875	334,349		(384)				379,000	09/16/2020
A290092		Spartanburg	SC		11/18/2021	7.000	77,300						140,000	11/15/2021
P2009022936		Rosemead	CA		12/21/2021	5.125	610,664		(24)				734,000	10/22/2021
P2009020036		Los Alamitos	CA		11/25/2020	4.875	817,744		(166)				1,070,000	09/14/2020
P2009022941		JACKSON HEIGHTS	NY		12/21/2021	5.375	103,996		(4)				400,000	08/01/2021
P2009022958		JACKSONVILLE	FL		12/21/2021	4.750	218,391		(9)				302,000	10/21/2021
A270488		Charlotte	NC		11/09/2021	7.000	260,000						325,000	11/09/2021
A850380		Somerton	AZ		11/09/2021	8.250	217,500						290,000	11/12/2021
A270449		Kernersville	NC		11/09/2021	7.000	240,000						300,000	11/05/2021
A321068		Jacksonville	FL		11/16/2021	7.500	765,000						1,025,000	11/16/2021
A480423		Eastpointe	MI		11/15/2021	8.750	104,250						140,000	11/16/2021
A290091		Spartanburg	SC		11/18/2021	7.000	70,500						115,000	10/22/2021
P2009020040		Marina Del Rey	CA		11/25/2020	5.500	1,580,198		(903)				1,840,000	09/17/2020
A918894		Hesperia	CA		11/08/2021	8.750	224,244						330,000	11/09/2021
P2009022938		Stuart	FL		12/21/2021	5.625	1,767,936		(64)				2,670,000	03/15/2021

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P2010802588		Baltimore	MD		11/25/2020	7.000	100,327		(64)				148,000	09/04/2020
P2009022927		Arlington	TX		12/21/2021	4.625	292,475		(12)				352,000	10/20/2021
A600481		Burnham	IL		11/09/2021	9.000	62,000						130,001	11/10/2021
A321045		Saint Petersburg	FL		11/17/2021	8.000	144,000						280,000	10/19/2021
P2009022961		New Hyde Park	NY		12/21/2021	4.875	760,469		(31)				1,153,000	09/22/2021
P2009018595		Chalfont	PA		10/21/2020	6.375	739,138		(386)				865,000	08/25/2020
A150222		Norristown	PA		11/15/2021	7.500	99,000						275,000	11/03/2021
P2009023010		New York	NY		12/21/2021	5.375	902,686		(34)				1,085,000	10/06/2021
A918986		El Cajon	CA		11/08/2021	7.000	558,000						750,000	11/09/2021
P2010880039		West Hills	CA		11/12/2020	4.999	504,994		1,007				1,025,000	07/18/2020
P2009022930		Seguin	TX		12/21/2021	5.000	162,494		(6)				641,000	08/31/2021
P2009022963		Queens Village	NY		12/21/2021	4.625	547,433		(23)				658,000	08/26/2021
A918991		Escondido	CA		11/09/2021	7.500	648,000						810,000	11/10/2021
P2009022951		Stockton	CA		12/21/2021	5.250	302,108		(12)				530,000	10/26/2021
P2010880065		Henderson	NV		11/12/2020	5.000	1,593,661		(531)				3,113,700	09/18/2020
P2010880046		Studio City	CA		11/12/2020	6.375	331,356		(367)				399,000	09/12/2020
A918980		San Diego	CA		11/10/2021	7.000	784,598						1,140,000	11/15/2021
P2009022991		Miami	FL		12/21/2021	5.250	244,599		(9)				392,000	11/03/2021
A919089		San Diego	CA		11/19/2021	7.500	543,122						705,000	11/19/2021
P2009022980		Burlington	MA		12/21/2021	4.625	1,139,792		(48)				1,370,000	10/24/2021
A919057		San Diego	CA		11/18/2021	7.500	689,500						1,000,000	11/19/2021
P2009020050		Crosslake	MN		11/25/2020	5.875	758,625		(419)				1,045,000	10/08/2020
A270448		Charlotte	NC		11/17/2021	7.000	251,100						315,000	11/12/2021
A270510		Charlotte	NC		11/19/2021	7.000	252,000						320,000	11/18/2021
A919045		Newport Beach	CA		11/12/2021	7.500	1,901,250						2,600,000	11/15/2021
P2009023023		Riviera Beach	FL		12/21/2021	5.250	131,035		(5)				185,000	10/13/2021
A370237		Mount Juliet	TN		11/18/2021	7.500	261,000						395,000	11/18/2021
A880901		North Las Vegas	NV		11/09/2021	8.000	297,000						420,000	10/22/2021
A918996		Pittsburg	CA		11/10/2021	8.000	310,500						500,000	11/10/2021
A321069		Bartow	FL		11/19/2021	7.000	72,000						145,000	11/18/2021
P2009022931		Yonkers	NY		12/21/2021	5.250	616,176		(24)				790,000	10/04/2021
P2009022978		Honolulu	HI		12/21/2021	5.000	803,368		(32)				1,035,000	10/18/2021
A919059		San Diego	CA		11/19/2021	7.500	860,000						1,125,000	11/19/2021
P2009022971		Fishers	IN		12/21/2021	5.125	311,988		(12)				405,000	09/01/2021
A321075		Winter Haven	FL		11/18/2021	7.000	130,500						230,000	11/17/2021
A270465		Winston Salem	NC		11/19/2021	7.000	228,000						285,000	11/18/2021
P2009020153		Severance	CO		11/25/2020	6.750	251,537		(165)				330,000	10/02/2020
A918883		Encinitas	CA		11/15/2021	7.000	1,065,000						1,500,000	11/16/2021
P2009023003		Lexington	MA		12/21/2021	5.250	1,930,426		(74)				2,605,000	10/29/2021
A270481		Winston Salem	NC		11/19/2021	7.000	180,000						225,000	11/18/2021
P2009020052		Port Orange	FL		11/25/2020	6.125	535,355		(346)				620,000	09/29/2020
P2009022937		Albany	NY		12/21/2021	4.875	199,946		(8)				280,000	09/22/2021
P2009023024		Winter Garden	FL		12/21/2021	4.375	499,143		(57)				640,000	11/10/2021
A880919		Las Vegas	NV		11/10/2021	8.000	144,000						310,000	11/12/2021
A918814		Los Angeles	CA		11/09/2021	9.000	697,000						975,000	11/10/2021
P2009020146		Peoria	AZ		11/12/2020	6.250	224,997		(180)				275,000	10/16/2020
A270500		Charlotte	NC		11/19/2021	7.000	264,000						330,000	11/18/2021
P2008802571		San Francisco	CA		08/31/2020	4.990	512,235		(64)				673,000	06/17/2020
A919052		San Diego	CA		11/16/2021	7.500	757,000						1,050,000	11/17/2021
A919060		San Diego	CA		11/17/2021	7.000	660,000						900,000	11/17/2021
P2009022969		Camarillo	CA		12/21/2021	5.750	561,593		(7)				720,000	10/21/2021
P2009022984		Holtsville	NY		12/21/2021	5.250	327,899		(13)				525,500	08/02/2021
P2009022934		Montebello	CA		12/21/2021	4.875	207,992		(8)				689,000	10/16/2021
A918132		Sacramento	CA		11/12/2021	7.250	321,500						425,000	05/10/2021
P2009020032		Edgewater	NJ		11/25/2020	5.375	1,140,357		(711)				1,415,000	09/17/2020
A919004		Chula Vista	CA		11/09/2021	7.000	510,000						700,000	11/10/2021
P2009020004		Rancho Cucamonga	CA		10/30/2020	4.250	663,750						885,000	08/26/2020
A321070		Jacksonville	FL		11/18/2021	7.500	54,000						85,000	11/18/2021
P2009022988		Easton	PA		12/21/2021	4.500	174,713		(7)				240,000	10/05/2021
A321060		Indian Harbour Beach	FL		11/15/2021	8.250	278,991						405,000	11/15/2021
A210306		Richmond	VA		11/12/2021	8.000	70,769						325,000	10/29/2021

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P2007018559		Miami	FL		08/31/2020	5.875	591,490		(90)				890,000	07/09/2020
A918804		Pomona	CA		11/09/2021	8.750	364,500						600,000	10/06/2021
A919003		Los Angeles	CA		11/09/2021	7.000	360,900						485,000	11/10/2021
P2009022942		Staten Island	NY		12/21/2021	5.250	569,898		(22)				685,000	10/06/2021
P2009022925		HOLBROOK	NY		12/21/2021	5.125	327,203		(13)				460,000	09/14/2021
P2009022954		Port Saint Lucie	FL		12/21/2021	5.500	153,914		(6)				185,000	10/26/2021
P2009022943		Key West	FL		12/21/2021	5.500	571,979		(21)				956,000	09/10/2021
P2009020035		San Diego	CA		11/25/2020	4.875	1,499,464		(302)				2,800,000	10/09/2020
P2009022982		Yonkers	NY		12/21/2021	5.250	611,497		(23)				840,000	09/28/2021
P2009023025		Vilas	NC		12/21/2021	5.250	567,818		(22)				780,000	08/14/2021
P2009022964		Garden City	NY		12/21/2021	5.625	982,037		(35)				1,880,000	09/23/2021
P2010880052		Plant City	FL		11/12/2020	5.000	249,790		(242)				370,000	09/01/2020
A918971		Littlerock	CA		11/16/2021	8.250	260,100						380,000	11/18/2021
P2009020007		Laguna Hills	CA		10/30/2020	4.990	2,089,836		(86)				2,800,000	08/24/2020
P2009022992		Middletown	NY		12/21/2021	5.250	407,152		(16)				565,000	09/30/2021
P2009020046		Kissimmee	FL		11/25/2020	5.625	460,219		(260)				771,000	10/14/2020
P2007018565		Kingwood	TX		09/18/2020	5.875	181,172		(90)				298,000	07/22/2020
A321065		Tampa	FL		11/16/2021	7.000	67,500						130,000	11/05/2021
P2009022985		Stoughton	MA		12/21/2021	5.125	499,181		(19)				600,000	10/13/2021
P2009022995		Queensbury	NY		12/21/2021	4.750	265,170		(30)				365,000	09/16/2021
A919063		San Diego	CA		11/19/2021	7.000	600,000						880,000	11/19/2021
P2009020029		Glendora	CA		11/25/2020	4.750	1,004,381		(33)				1,292,000	09/09/2020
P2009022993		Mays Landing	NJ		12/21/2021	4.750	186,360		(8)				256,000	10/16/2021
P2009020013		Crestline	CA		10/30/2020	5.500	230,517		(159)				285,000	06/18/2020
A630489		Grandview	MO		11/16/2021	8.000	113,100						160,000	11/04/2021
P2009020027		Chesapeake	VA		10/30/2020	6.250	267,000		(170)				350,000	09/01/2020
P2010880074		Richmond	CA		11/12/2020	6.500	498,798		(546)				739,000	09/14/2020
P2009022976		Bethesda	MD		12/21/2021	5.250	987,962		(38)				1,800,000	10/15/2021
P2009022947		Villa Park	IL		12/21/2021	5.375	199,673		(8)				243,000	10/20/2021
P2009022977		Bronx	NY		12/21/2021	4.875	431,583		(17)				625,000	09/02/2021
A370239		Wartburg	TN		11/18/2021	7.000	87,800						115,000	11/17/2021
P2009022990		Miramar	FL		12/21/2021	5.125	615,656		(24)				740,000	10/22/2021
P2009018590		Cave Creek	AZ		10/21/2020	6.000	799,748		(374)				990,000	08/05/2020
A980163		Seattle	WA		11/17/2021	7.500	492,792						2,300,000	11/17/2021
A919039		Santee	CA		11/12/2021	7.500	535,008						725,000	11/18/2021
P2009023019		Brooklyn	NY		12/21/2021	5.250	1,150,456		(44)				1,475,000	10/26/2021
A270412		Charlotte	NC		11/16/2021	7.000	164,000						205,000	11/17/2021
P2009022989		Tampa	FL		12/21/2021	5.250	467,888		(112)				609,000	10/09/2021
P2009023021		Glenolden	PA		12/21/2021	4.750	280,249		(31)				385,000	10/25/2021
P2009022944		Cleburne	TX		12/21/2021	5.250	233,923		(77)				300,000	10/13/2021
A918973		San Jose	CA		11/09/2021	7.500	1,388,156						1,800,000	11/09/2021
P2010880073		Richmond	CA		11/12/2020	6.500	543,345		(595)				805,000	09/10/2020
A270501		Matthews	NC		11/17/2021	7.000	232,000						290,000	11/17/2021
P2009022965		Germantown	MD		12/21/2021	5.125	349,426		(14)				420,000	10/21/2021
P2009020181		Los Angeles	CA		11/25/2020	5.990	926,000		(5,921)				1,215,000	10/03/2020
A918994		Corona	CA		11/08/2021	7.000	527,400						700,000	11/09/2021
A800076		Denver	CO		11/19/2021	7.500	621,562						900,000	11/19/2021
A919024		Los Angeles	CA		11/18/2021	7.500	2,693,437						3,455,000	11/19/2021
P2009020043		Pasadena	CA		11/25/2020	5.500	655,634		(180)				940,000	10/09/2020
P2009022955		Cedar Knolls	NJ		12/21/2021	5.250	332,787		(13)				410,000	10/29/2021
P2009020143		Long Beach	CA		11/12/2020	5.875	1,084,425		(4,615)				1,316,000	09/30/2020
P2010880071		San Pablo	CA		11/12/2020	6.500	354,356		(388)				525,000	09/10/2020
A350211		Alabaster	AL		11/08/2021	10.000	154,400						270,000	11/08/2021
P2009022952		Tacoma	WA		12/21/2021	4.500	263,629		(11)				338,000	10/14/2021
A270391		Charlotte	NC		11/16/2021	7.000	121,500						165,000	11/03/2021
A630467		Kansas City	MO		11/12/2021	7.000	38,250						55,000	09/10/2021
A918795		Pasadena	CA		11/18/2021	8.000	882,500						1,350,000	10/14/2021
A270437		Bunnlevel	NC		11/10/2021	7.000	193,725						260,000	11/10/2021
A9189390		La Jolla	CA		11/18/2021	12.000	407,403						12,250,000	11/18/2021
A980167		Seattle	WA		11/10/2021	7.500	725,156						1,025,000	11/18/2021
A919000		San Diego	CA		11/08/2021	7.500	647,700						920,000	11/09/2021

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P2009022940		Valley Stream	NY		12/21/2021	5.250	478,382		(18)				575,000	10/12/2021
A303201		Hiram	GA		11/15/2021	8.500	164,500						225,000	11/15/2021
P2009023004		Pfafftown	NC		12/21/2021	4.750	268,309		(11)				322,500	10/12/2021
P2009023013		Bronx	NY		12/21/2021	5.250	626,056		(24)				860,000	10/26/2021
A270464		Winston Salem	NC		11/17/2021	7.000	224,000						280,000	11/17/2021
A980165		Kirkland	WA		11/19/2021	8.000	820,000						1,100,000	11/19/2021
A303194		Sandy Springs	GA		11/18/2021	7.000	79,900						145,000	11/03/2021
P2009022974		Piscataway	NJ		12/21/2021	5.250	432,623		(17)				520,000	09/30/2021
P2010880050		San Bernardino	CA		11/12/2020	6.375	415,233		(460)				500,000	09/14/2020
P2010880058		Sacramento	CA		11/12/2020	6.125	264,710		(126)				370,000	09/11/2020
A270504		Charlotte	NC		11/18/2021	7.000	204,000						255,000	11/17/2021
P2009023017		Punta Gorda	FL		12/21/2021	4.625	240,230		(10)				330,000	10/26/2021
A303202		Woodstock	GA		11/15/2021	8.500	232,000						325,000	11/15/2021
P2010880072		Richmond	CA		11/12/2020	6.500	382,704		(419)				567,000	09/14/2020
A918997		San Mateo	CA		11/10/2021	7.500	1,429,594						1,900,000	11/10/2021
P2009020030		Mesa	AZ		10/30/2020	5.375	345,083		(238)				655,000	09/28/2020
P2009023005		Houston	TX		12/21/2021	5.375	174,713		(7)				210,000	10/29/2021
P2009022945		Flushing	NY		12/21/2021	5.375	779,971		(29)				1,200,000	09/22/2021
A919013		San Diego	CA		11/10/2021	7.000	625,000						785,000	11/12/2021
P2008018581		Matthews	NC		09/30/2020	5.625	480,771		(165)				566,000	08/10/2020
P2010802586		Milford	PA		11/12/2020	8.750	257,549		(127)				336,000	09/11/2020
A290093		Anderson	SC		11/15/2021	7.000	76,700						130,000	11/09/2021
A919021		San Diego	CA		11/12/2021	7.000	877,500						1,350,000	11/15/2021
P2009022998		Yonkers	NY		12/21/2021	4.750	582,376		(24)				800,000	10/04/2021
P2010880054		Fresno	CA		11/12/2020	5.750	363,645		(424)				445,000	09/02/2020
P2009020047		Eaton Rapids	MI		11/12/2020	6.375	194,348		(102)				250,000	08/31/2020
A870026		Albuquerque	NM		11/19/2021	8.500	165,750						250,000	11/20/2021
P2010802583		Sarasota	FL		11/25/2020	7.000	171,934		(102)				225,000	09/21/2020
P2008802569		Los Angeles	CA		09/18/2020	4.750	1,215,145		(81)				1,850,000	07/28/2020
A919062		San Diego	CA		11/19/2021	7.000	500,000						625,000	11/19/2021
A270496		Kernersville	NC		11/16/2021	7.000	276,000						345,000	11/17/2021
A880921		Las Vegas	NV		11/18/2021	8.000	117,900						210,000	11/20/2021
A303205		Mcdonough	GA		11/19/2021	7.000	122,400						210,000	11/19/2021
A880926		Las Vegas	NV		11/18/2021	7.750	193,500						315,000	11/19/2021
P2009020011		Sebring	FL		10/30/2020	6.125	170,656		(111)				210,000	09/07/2020
P2009020025		The Woodlands	TX		10/30/2020	6.250	265,475		(169)				370,000	09/09/2020
A918999		West Sacramento	CA		11/19/2021	8.500	274,500						355,000	11/19/2021
A880917		Las Vegas	NV		11/12/2021	7.000	226,800						360,000	11/12/2021
P2009022981		Woodstock	NY		12/21/2021	5.375	533,500		(20)				855,000	09/29/2021
A270456		Mebane	NC		11/12/2021	7.000	272,000						340,000	11/15/2021
P2009022986		KISSIMMEE	FL		12/21/2021	5.000	363,986		(14)				500,000	10/05/2021
P2009022962		Kearny	NJ		12/21/2021	5.500	302,109		(11)				415,000	09/16/2021
A350207		Prattville	AL		11/08/2021	7.250	61,367						160,000	11/05/2021
P2009020008		Oakland	CA		11/25/2020	4.750	766,086						1,350,000	09/04/2020
P2009022948		Nutley	NJ		12/21/2021	4.375	382,183		(17)				525,000	10/14/2021
A919026		Menlo Park	CA		11/12/2021	7.500	2,569,125						3,300,000	11/12/2021
A880907		Las Vegas	NV		11/12/2021	7.000	267,300						335,000	10/22/2021
General Loan Loss Reserve		IOWA	IA		12/31/2021	1.000	(556,880)	293,120						12/31/2021
P2009020186		Heath	TX		11/25/2020	6.750	868,739		(658)				1,055,000	11/12/2020
0399999. Mortgages in good standing - Residential mortgages-all other							167,442,450	293,120	(47,076)		2		277,239,080	XXX
0901849		SHERWOOD	OR		12/18/2013	4.970	285,038						968,504	09/30/2013
0901882		EXTON	PA		01/23/2014	5.000	72,003						306,548	11/22/2013
0901887		FORT WAYNE	IN		03/17/2014	4.950	203,235						568,750	01/09/2014
0901916		CRANBURY	NJ		09/09/2014	4.500	247,689						2,934,783	05/21/2014
0901933		CRANBURY	NJ		12/02/2014	4.500	465,823						1,301,471	09/11/2014
0901942		READINGTON	NJ		12/23/2014	4.100	460,484						1,454,887	09/03/2014
0901943		LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014	4.100	460,484						2,782,331	01/22/2019
0901959		TUCSON	AZ		12/23/2014	4.250	108,658						334,547	10/29/2014
0901969		MUKILTEO	WA		01/30/2015	4.100	311,534						1,475,000	12/17/2014
0902004		LAS VEGAS	NV		05/14/2015	3.900	480,437						1,786,875	03/14/2015
0902016		AUSTIN	TX		06/19/2015	4.000	485,785						1,158,261	04/22/2015

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0902022		WARREN	MI		06/17/2015	3.950	485,091						1,312,500	05/20/2015
0902030		AUBURN	WA		06/25/2015	4.000	180,958						667,786	05/08/2015
0902042		SOUTH BEND	IN		08/12/2015	4.400	322,990						1,472,271	06/20/2015
0902066		SERLING HEIGHTS	MI		01/14/2016	4.400	436,891						1,026,316	11/23/2015
0902117		TUCSON	AZ		05/19/2016	4.250	353,957						847,458	04/20/2016
0902120		KENNESAW	GA		10/07/2016	4.250	1,751,466						3,156,250	09/09/2016
0902134		EAGAN	MN		07/01/2016	4.200	356,051						1,050,000	05/19/2016
0902136		NEWINGTON	VA		11/01/2016	4.450	1,757,879						2,747,368	06/22/2016
0902140		AUSTIN	TX		08/19/2016	4.150	1,739,067						3,352,941	07/05/2016
0902141		MENTOR	OH		08/22/2016	4.150	1,739,068						3,088,889	06/23/2016
0902142		ARLINGTON	VA		09/01/2016	3.900	1,730,616						3,750,000	08/03/2016
0902143		LAS VEGAS	NV		09/01/2016	4.250	1,742,406						4,310,680	08/09/2016
0902147		BLACKLICK (COLUMBUS)	OH		10/03/2016	4.100	1,746,594						2,939,535	08/19/2016
0902148		HARRISBURG	PA		09/30/2016	3.750	1,800,164						2,725,000	08/19/2016
0902149		YORBA LINDA	CA		10/31/2016	3.900	1,740,015						3,400,000	09/14/2016
0902150		JACKSONVILLE	FL		10/25/2016	3.950	1,540,741						4,440,000	09/23/2016
0902151		CHESAPEAKE	VA		11/07/2016	3.900	1,744,823						2,890,173	10/14/2016
0902152		BROWNSVILLE	TX		10/19/2016	4.000	1,536,732						3,125,000	09/09/2016
0902153		RACINE	WI		09/15/2016	4.100	1,531,509						3,103,448	08/30/2016
0902154		CHARLOTTE	NC		10/05/2016	4.100	1,740,450						3,122,892	08/31/2016
0902174		CYPRESS	CA		01/31/2017	4.320	1,830,921						3,400,000	12/09/2016
0902354		KENNESAW	GA		01/30/2019	4.800	1,314,665						2,045,217	11/30/2018
0902358		CEDAR PARK	TX		02/28/2019	4.800	1,317,861						2,548,718	01/11/2019
0902363		DULUTH	GA		03/12/2019	4.500	1,316,812						2,045,279	01/10/2019
0902367		INDIANAPOLIS	IN		04/22/2019	4.500	1,602,445						2,540,659	03/28/2019
0902372		KNOXVILLE	TN		05/24/2019	4.600	1,607,031						2,499,175	04/29/2019
0902374		LAS VEGAS	NV		04/30/2019	4.600	1,700,000						2,985,625	04/17/2019
0902375		SALT LAKE CITY	UT		04/30/2019	4.600	1,700,000						2,808,696	04/19/2019
0902376		OCEANSIDE	CA		07/01/2019	4.850	1,665,004						2,671,429	04/30/2019
0902381		CHICAGO	IL		08/14/2019	4.480	1,638,920						2,587,658	06/27/2019
0902382		HOUSTON	TX		07/25/2019	4.400	1,626,995						2,479,167	06/20/2019
0902385		TUKWILA	WA		07/24/2019	4.300	946,854						2,186,732	06/07/2019
0902387		PEACHTREE CORNERS	GA		08/29/2019	4.450	1,614,813						2,794,521	06/25/2019
0902389		BENSALEM	PA		09/04/2019	4.050	1,613,293						2,586,503	07/17/2019
0902391		BENSALEM	PA		09/18/2019	4.150	1,614,544						2,622,857	09/04/2019
0902393		ALBUQUERQUE	NM		09/27/2019	3.900	3,279,740						4,783,533	08/07/2019
0902394		Creve Coeur	MO		09/05/2019	4.000	1,612,663						2,326,571	07/18/2019
0902395		MIDDLETON	WI		10/01/2019	3.860	2,883,986						4,380,952	08/16/2019
0902398		COVINGTON	WA		09/12/2019	3.970	3,174,920						5,607,843	08/08/2019
0902399		ARDEN HILLS	MN		09/26/2019	3.700	2,876,797						4,562,500	08/12/2019
0902400		STERLING HEIGHTS	MI		10/08/2019	3.770	2,935,661						4,326,316	08/05/2019
0902401		SACRAMENTO	CA		10/15/2019	3.650	3,172,555						5,858,914	09/25/2019
0902403		WALDORF	MD		09/25/2019	3.820	2,841,832						4,657,895	08/29/2019
0902409		SAN DIEGO	CA		11/14/2019	4.000	2,948,849						5,504,167	09/24/2019
0902411		CHARLESTON	SC		11/05/2019	3.900	1,177,322						1,893,333	09/15/2019
0902412		SAN ANTONIO	TX		11/14/2019	4.000	2,699,575						5,106,122	10/01/2019
0902413		DOWNINGTON	PA		09/30/2019	3.500	2,834,476						6,214,286	09/25/2019
0902414		COLORADO SPRINGS	CO		02/20/2020	4.000	1,917,790						4,197,647	10/14/2019
0902415		LANSDALE	PA		09/30/2019	3.500	944,825						2,112,000	09/25/2019
0902416		DENVER	CO		10/31/2019	3.600	2,883,101						5,595,000	10/11/2019
0902417		INDIO	CA		11/21/2019	3.250	2,880,913						7,250,000	11/18/2019
0902419		HOMEWOOD	AL		11/07/2019	3.800	2,875,071						4,392,857	11/06/2019
0902420		LEAGUE CITY	TX		12/06/2019	4.050	1,907,796						3,239,024	10/15/2019
0902422		ONTARIO	CA		12/12/2019	3.530	1,155,364						2,000,000	12/03/2019
0902423		PLEASANTON	CA		12/12/2019	3.700	2,412,213						4,779,167	11/07/2019
0902425		COLUMBUS	OH		12/10/2019	3.600	1,349,947						2,181,290	11/13/2019
0902426		SPOKANE	WA		12/11/2019	3.550	1,445,890						2,742,604	10/23/2019
0902427		EDEN PRAIRIE	MN		11/27/2019	3.500	3,000,000						5,240,000	11/18/2019
0902429		STILLWATER	NY		12/24/2019	4.050	2,901,166						4,052,632	10/09/2019
0902430		CHICAGO	IL		12/19/2019	3.600	1,428,048						2,604,651	11/26/2019
0902431		LAKEWOOD	NJ		12/19/2019	3.800	2,896,544						4,331,250	10/31/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0902432		LAS VEGAS	NV		12/18/2019	3.700	952,711						2,879,167	12/09/2019
0902436		ASHBURN	VA		12/30/2019	3.900	1,932,273						4,127,273	12/09/2019
0902437		CHULA VISTA	CA		01/09/2020	3.900	967,597						1,567,692	12/02/2019
0902440		ANN ARBOR	MI		01/21/2020	3.500	3,000,000						4,690,909	11/22/2019
0902442		SAN JUAN CAPISTRANO	CA		12/23/2019	3.550	2,891,781						5,103,448	12/13/2019
0902443		HUNTINGTON BEACH	CA		12/23/2019	3.550	2,891,781						6,483,871	12/13/2019
0902444		RANCHO DOMINGUEZ	CA		12/23/2019	3.550	2,313,425						4,733,333	12/13/2019
0902452		TAMPA	FL		01/29/2020	3.600	2,892,726						4,781,013	11/26/2019
0902453		LUTHERVILLE-TIMONIUM	MD		01/31/2020	3.350	2,507,031						5,170,115	12/18/2019
0902456		LAKEWOOD	CO		02/05/2020	3.860	1,938,114						3,219,107	01/03/2020
0902457		AURORA	CO		02/14/2020	3.860	2,730,421						5,358,974	12/30/2019
0902458		SACRAMENTO	CA		01/27/2020	3.750	2,416,760						4,500,000	01/08/2020
0902461		AUBURN	WA		02/04/2020	3.600	1,721,574						3,078,947	12/20/2019
0902462		KING OF PRUSSIA	PA		03/12/2020	3.700	1,464,238						2,444,444	01/15/2020
0902463		ROWLETT	TX		02/13/2020	3.950	1,294,099						2,035,075	01/06/2020
0902465		West Des Moines	IA		02/26/2020	3.690	1,936,154						3,140,187	02/14/2020
0902469		DARIEN	CT		03/19/2020	3.780	959,579						1,872,727	01/31/2020
0902472		GRIMES	IA		04/09/2020	3.400	2,917,338						4,170,732	03/02/2020
0902473		ROCKLIN	CA		04/09/2020	3.850	2,916,117						4,650,000	02/11/2020
0902476		LAKE OSWEGO	OR		02/27/2020	3.600	1,910,833						3,340,909	02/14/2020
0902477		AUBURN	WA		02/26/2020	3.600	1,480,896						5,326,761	02/19/2020
0902479		CENTENNIAL	CO		04/01/2020	3.800	1,919,392						2,940,000	01/29/2020
0902482		ST PETERSBURG	FL		05/12/2020	3.600	2,914,328						4,626,506	03/24/2020
0902485		STERLING HEIGHTS	MI		04/30/2020	3.900	2,841,105						5,400,000	03/09/2020
0902525		CHARLOTTE	NC		12/17/2020	3.350	2,000,000						3,150,000	12/09/2020
V029816	0	HOUSTON	TX		03/21/2019	5.350	1,700,000						2,612,826	02/22/2019
V029922	0	STAFFORD	VA		12/12/2019	5.100	3,000,000						7,557,261	12/09/2019
V029955	0	HOUSTON	TX		02/26/2020	4.450	3,300,000						5,195,181	02/04/2020
V029961	0	LAUDERHILL	FL		02/27/2020	4.280	3,000,000						4,885,873	02/10/2020
V029997	0	ST LOUIS	MO		12/03/2020	4.100	2,000,000						4,392,230	11/18/2020
VC29790	0	TAMPA	FL		02/28/2019	4.900	1,552,519						2,787,119	12/05/2018
General Loan Loss Reserve		Iowa	IA		12/31/2021	1.000	(259,054)	140,946						12/31/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							183,109,578	140,946					342,564,934	XXX
0899999. Total Mortgages in good standing							378,884,246	553,005	(47,076)		2		721,800,450	XXX
1699999. Total - Restructured Mortgages														XXX
P2009018600		Charlotte	NC		10/21/2020	5.750	477,537		(88)				550,000	09/02/2020
General Loan Loss Reserve		IOWA	IA		12/31/2021	1.000	(57,546)	(57,546)						12/31/2021
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							419,991	(57,546)	(88)				550,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days							419,991	(57,546)	(88)				550,000	XXX
P2009020021		Dumfries	VA		10/30/2020	6.625	159,235		(82)				215,000	09/09/2020
General Loan Loss Reserve		IOWA	IA		12/31/2021	1.000	(17,648)	(17,648)						12/31/2021
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							141,587	(17,648)	(82)				215,000	XXX
3299999. Total - Mortgages in the process of foreclosure							141,587	(17,648)	(82)				215,000	XXX
3399999 - Totals							379,445,824	477,811	(47,246)		2		722,565,450	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ .....36,692 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ .....38,928 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ .....4,291 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0AG1036	BUHL	ID		02/03/2021	5.000	1,375,000		2,350,000
0AG1038	SACO	MT		12/23/2020	4.500		125	8,100,000
0AG1042	Wheatland	WY		02/25/2021	4.600	3,000,000		6,820,000
0199999. Mortgages in good standing - Farm Mortgages						4,375,000	125	17,270,000
A850375	Phoenix	AZ		11/10/2021	8.000	495,000		715,000
A350206	Montgomery	AL		11/09/2021	7.250	85,500		165,000
P2009022970	Sag Harbor	NY		12/21/2021	4.625	1,040,000		4,000,000
P2009022973	Staten Island	NY		12/21/2021	4.375	451,360		625,000
P2009023011	Providence	RI		12/21/2021	5.375	240,240		395,000
P2009022960	Pelham	NY		12/21/2021	5.250	586,560		705,000
A918976	Encino	CA		11/10/2021	8.000	720,000		1,050,000
P2009022949	Philadelphia	PA		12/21/2021	5.375	149,760		185,000
A880922	Henderson	NV		11/10/2021	8.000	190,665		300,000
A630466	Kansas City	MO		11/12/2021	7.000	50,400		155,000
A918944	Sacramento	CA		11/08/2021	8.250	90,000		310,000
A919043	Chula Vista	CA		11/15/2021	7.000	585,000		850,000
P2009022966	Aventura	FL		12/21/2021	5.750	642,200		950,000
P2009022994	Brewster	NY		12/21/2021	5.250	341,120		530,000
P2009022996	Demarest	NJ		12/21/2021	5.375	2,243,280		2,920,000
P2009022946	Berwyn	IL		12/21/2021	5.500	216,320		260,000
A270514	Charlotte	NC		11/17/2021	7.000	312,000		390,000
P2009022933	Henderson	NV		12/21/2021	5.000	398,320		515,000
A919016	Campbell	CA		11/18/2021	7.000	864,000		1,850,000
P2009023012	Nutley	NJ		12/21/2021	4.625	486,720		585,000
P2009022957	Boyertown	PA		12/21/2021	5.250	109,200		165,000
P2009022972	Pembroke Pines	FL		12/21/2021	5.250	440,440		625,000
A918942	Sacramento	CA		11/12/2021	8.500	252,000		360,000
P2009022935	Long Beach	CA		12/21/2021	5.000	799,500		1,025,000
A303203	Johns Creek	GA		11/19/2021	7.000	294,100		440,000
P2009022932	Cedarhurst	NY		12/21/2021	4.625	1,043,744		1,270,000
A270466	Clayton	NC		11/16/2021	7.000	335,475		420,000
A321030	Sebring	FL		11/10/2021	8.500	62,000		110,000
P2009023001	Cathedral City	CA		12/21/2021	5.125	327,600		420,000
A918993	San Diego	CA		11/09/2021	7.000	830,000		1,250,000
A919028	Danville	CA		11/18/2021	7.000	720,000		905,000
A660094	Kansas City	KS		11/09/2021	7.000	47,700		140,000
P2009023006	Kissimmee	FL		12/21/2021	5.375	333,060		460,000
A350218	Montgomery	AL		11/09/2021	7.250	63,000		158,000
A303158	Dacula	GA		11/19/2021	7.000	35,700		90,000
A210305	Richmond	VA		11/12/2021	8.000	71,769		310,000
P2009022924	Tampa	FL		12/21/2021	5.250	172,536		241,000
P2009022929	Clay	NY		12/21/2021	5.125	269,568		324,000
A321064	North Fort Myers	FL		11/08/2021	7.500	252,000		410,000
A880913	Las Vegas	NV		11/12/2021	7.000	260,551		435,000
P2009022979	Lower Lake	CA		12/21/2021	5.250	760,500		987,000
A918954	Los Angeles	CA		11/17/2021	8.000	11,284		950,000
P2009023002	Jamaica	NY		12/21/2021	4.750	619,736		950,000
A880920	Las Vegas	NV		11/12/2021	7.000	328,500		445,000
A303208	Atlanta	GA		11/19/2021	7.000	116,450		175,000
A919040	San Diego	CA		11/16/2021	7.000	760,000		1,050,000
A270477	Greensboro	NC		11/10/2021	7.000	248,000		310,000
A270502	Charlotte	NC		11/15/2021	7.000	248,000		310,000
P2009022967	Southwest Ranches	FL		12/21/2021	5.250	519,480		730,000
P2009022928	Elmont	NY		12/21/2021	4.250	312,000		590,000
A350208	Norristown	PA		11/10/2021	7.250	122,623		160,000
P2009023000	Lake Grove	NY		12/21/2021	4.750	632,320		760,000
A918934	Santa Monica	CA		11/16/2021	7.500	1,192,762		3,750,000
A370219	Caryville	TN		11/08/2021	7.500	141,650		200,000
A919038	San Diego	CA		11/12/2021	7.500	851,958		1,135,000
A270474	Monroe	NC		11/16/2021	7.000	262,000		327,500
P2009022997	Wayne	NJ		12/21/2021	5.500	261,300		335,000
A430651	Cleveland Heights	OH		11/19/2021	8.500	74,150		185,000
P2009022956	Verona	NJ		12/21/2021	4.625	353,080		485,000
A370241	Nashville	TN		11/19/2021	7.500	191,300		340,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A918998	Berkeley	CA		11/10/2021	8.500	897,611		1,400,000
A919017	Campbell	CA		11/19/2021	7.000	850,500		1,850,000
P2009023022	Lakewood Ranch	FL		12/21/2021	5.375	401,700		535,000
A800068	Denver	CO		11/08/2021	7.500	344,773		1,650,000
P2009022968	Bronx	NY		12/21/2021	4.875	558,480		800,000
A918929	Lancaster Area	CA		11/10/2021	9.000	229,500		360,000
A918912	Hemet	CA		11/09/2021	8.750	153,000		320,000
A321072	Tampa	FL		11/12/2021	8.500	153,750		205,000
A918666	Walnut Creek	CA		11/16/2021	8.250	1,106,250		1,475,000
P2009022950	Charlotte	NC		12/21/2021	5.250	445,120		538,000
A270492	Charlotte	NC		11/19/2021	7.000	208,000		260,000
P2009023015	Jamaica	NY		12/21/2021	4.875	620,880		1,000,000
A270463	Monroe	NC		11/08/2021	7.000	288,000		360,000
A270427	Greensboro	NC		11/16/2021	7.000	170,910		215,000
P2009023014	Nazareth	PA		12/21/2021	4.125	156,000		250,000
A303200	Waleska	GA		11/09/2021	8.500	191,300		270,000
P2009023007	Grass Valley	CA		12/21/2021	5.000	166,400		500,000
A321041	Poinciana	FL		11/18/2021	8.500	1,925,175		4,935,000
A918939	La Jolla	CA		11/18/2021	7.500	2,375,000		12,250,000
P2009023018	McHenry	MD		12/21/2021	4.875	138,320		230,000
P2009022987	Easton	PA		12/21/2021	4.500	171,080		235,000
A919061	San Diego	CA		11/17/2021	7.000	346,000		600,000
P2009023020	SEATTLE	WA		12/21/2021	4.875	378,560		520,000
A321062	Cape Coral	FL		11/17/2021	8.500	488,300		675,000
A850373	Phoenix	AZ		11/10/2021	8.000	495,000		715,000
P2009022999	Wheatley Heights	NY		12/21/2021	4.750	425,100		549,000
P2009023026	CENTER MORICHES	NY		12/21/2021	5.000	1,554,800		2,600,000
P2009022983	Anaheim	CA		12/21/2021	4.875	452,400		885,000
P2009022939	Hollis	NY		12/21/2021	5.625	442,520		850,794
A919006	Barstow	CA		11/17/2021	9.000	153,900		240,000
P2009023009	Fuquay Varina	NC		12/21/2021	5.125	279,760		605,000
A270489	Indian Trail	NC		11/08/2021	7.000	316,000		395,000
A321059	Fort Myers	FL		11/08/2021	8.500	116,750		160,000
A880930	Las Vegas	NV		11/19/2021	7.000	197,325		300,000
P2009023016	Hicksville	NY		12/21/2021	4.750	852,800		1,025,000
A919011	Spring Valley	CA		11/12/2021	7.000	562,000		800,000
P2009022959	Cranston	RI		12/21/2021	5.125	407,680		490,000
P2009023008	Lynnfield	MA		12/21/2021	5.000	417,664		540,000
A850376	Scottsdale	AZ		11/09/2021	8.000	449,500		1,500,000
A980168	Bellevue	WA		11/19/2021	7.500	1,906,125		2,550,000
A150223	Green Lane	PA		11/19/2021	8.000	234,500		420,000
P2009022953	Hollywood	FL		12/21/2021	5.125	491,400		675,000
P2009022926	Skillman	NJ		12/21/2021	5.250	1,024,523		1,315,000
A210313	Virginia Beach	VA		11/17/2021	8.250	98,430		199,000
P2009022975	Miami Gardens	FL		12/21/2021	5.375	245,440		295,000
A918933	Camarillo	CA		11/17/2021	8.250	1,062,550		1,900,000
A210312	Richmond	VA		11/16/2021	8.000	72,567		255,000
P2010880061	Dawsonville	GA		04/14/2021	5.875		52	379,000
A290092	Spartanburg	SC		11/18/2021	7.000	77,300		140,000
P2009022936	Rosemead	CA		12/21/2021	5.125	610,688		734,000
P2009022941	JACKSON HEIGHTS	NY		12/21/2021	5.375	104,000		400,000
P2009022958	JACKSONVILLE	FL		12/21/2021	4.750	218,400		302,000
A270488	Charlotte	NC		11/09/2021	7.000	260,000		325,000
A850380	Somerton	AZ		11/09/2021	8.250	217,500		290,000
A270449	Kernersville	NC		11/09/2021	7.000	240,000		300,000
A321068	Jacksonville	FL		11/16/2021	7.500	765,000		1,025,000
A480423	Eastpointe	MI		11/15/2021	8.750	104,250		140,000
A290091	Spartanburg	SC		11/18/2021	7.000	70,500		115,000
A918894	Hesperia	CA		11/08/2021	8.750	224,244		330,000
P2009022938	Stuart	FL		12/21/2021	5.625	1,768,000		2,670,000
P2009022927	Arlington	TX		12/21/2021	4.625	292,487		352,000
A600481	Burnham	IL		11/09/2021	9.000	62,000		130,001
A321045	Saint Petersburg	FL		11/17/2021	8.000	144,000		280,000
P2009022961	New Hyde Park	NY		12/21/2021	4.875	760,500		1,153,000
A150222	Norristown	PA		11/15/2021	7.500	99,000		275,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009023010	New York	NY		12/21/2021	5.375	902,720		1,085,000
A918986	El Cajon	CA		11/08/2021	7.000	558,000		750,000
P2009022930	Seguin	TX		12/21/2021	5.000	162,500		641,000
P2009022963	Queens Village	NY		12/21/2021	4.625	547,456		658,000
A918991	Escondido	CA		11/09/2021	7.500	648,000		810,000
P2009022951	Stockton	CA		12/21/2021	5.250	302,120		530,000
A918980	San Diego	CA		11/10/2021	7.000	784,598		1,140,000
P2009022991	Miami	FL		12/21/2021	5.250	244,608		392,000
A919089	San Diego	CA		11/19/2021	7.500	543,122		705,000
P2009022980	Burlington	MA		12/21/2021	4.625	1,139,840		1,370,000
A919057	San Diego	CA		11/18/2021	7.500	689,500		1,000,000
A270448	Charlotte	NC		11/17/2021	7.000	251,100		315,000
A270510	Charlotte	NC		11/19/2021	7.000	252,000		320,000
A919045	Newport Beach	CA		11/12/2021	7.500	1,901,250		2,600,000
P2009023023	Riviera Beach	FL		12/21/2021	5.250	131,040		185,000
A370237	Mount Juliet	TN		11/18/2021	7.500	261,000		395,000
A880901	North Las Vegas	NV		11/09/2021	8.000	297,000		420,000
A918996	Pittsburg	CA		11/10/2021	8.000	310,500		500,000
A321069	Bartow	FL		11/19/2021	7.000	72,000		145,000
P2009022931	Yonkers	NY		12/21/2021	5.250	616,200		790,000
P2009022978	Honolulu	HI		12/21/2021	5.000	803,400		1,035,000
A919059	San Diego	CA		11/19/2021	7.500	860,000		1,125,000
P2009022971	Fishers	IN		12/21/2021	5.125	312,000		405,000
A321075	Winter Haven	FL		11/18/2021	7.000	130,500		230,000
A270465	Winston Salem	NC		11/19/2021	7.000	228,000		285,000
A918883	Encinitas	CA		11/15/2021	7.000	1,065,000		1,500,000
P2009023003	Lexington	MA		12/21/2021	5.250	1,930,500		2,605,000
A270481	Winston Salem	NC		11/19/2021	7.000	180,000		225,000
P2009022937	Albany	NY		12/21/2021	4.875	199,954		280,000
P2009023024	Winter Garden	FL		12/21/2021	4.375	499,200		640,000
A880919	Las Vegas	NV		11/10/2021	8.000	144,000		310,000
A918814	Los Angeles	CA		11/09/2021	9.000	697,000		975,000
A270500	Charlotte	NC		11/19/2021	7.000	264,000		330,000
A919052	San Diego	CA		11/16/2021	7.500	757,000		1,050,000
A919060	San Diego	CA		11/17/2021	7.000	660,000		900,000
P2009022969	Camarillo	CA		12/21/2021	5.750	561,600		720,000
P2009022984	Holtsville	NY		12/21/2021	5.250	327,912		525,500
P2009022934	Montebello	CA		12/21/2021	4.875	208,000		689,000
A918132	Sacramento	CA		11/12/2021	7.250	321,500		425,000
A919004	Chula Vista	CA		11/09/2021	7.000	510,000		700,000
A321070	Jacksonville	FL		11/18/2021	7.500	54,000		85,000
P2009022988	Easton	PA		12/21/2021	4.500	174,720		240,000
A321060	Indian Harbour Beach	FL		11/15/2021	8.250	278,991		405,000
A210306	Richmond	VA		11/12/2021	8.000	70,769		325,000
A918804	Pomona	CA		11/09/2021	8.750	364,500		600,000
A919003	Los Angeles	CA		11/09/2021	7.000	360,900		485,000
P2009022942	Staten Island	NY		12/21/2021	5.250	569,920		685,000
P2009022925	HOLBROOK	NY		12/21/2021	5.125	327,215		460,000
P2009022954	Port Saint Lucie	FL		12/21/2021	5.500	153,920		185,000
P2009022943	Key West	FL		12/21/2021	5.500	572,000		956,000
P2009022982	Yonkers	NY		12/21/2021	5.250	611,520		840,000
P2009023025	Vilas	NC		12/21/2021	5.250	567,840		780,000
P2009022964	Garden City	NY		12/21/2021	5.625	982,072		1,880,000
A918971	Littlerock	CA		11/16/2021	8.250	260,100		380,000
P2009020007	Laguna Hills	CA		03/12/2021	4.990		704	2,800,000
P2009022992	Middletown	NY		12/21/2021	5.250	407,167		565,000
A321065	Tampa	FL		11/16/2021	7.000	67,500		130,000
P2009022985	Stoughton	MA		12/21/2021	5.125	499,200		600,000
P2009022995	Queensbury	NY		12/21/2021	4.750	265,200		365,000
A919063	San Diego	CA		11/19/2021	7.000	600,000		880,000
P2009022993	Mays Landing	NJ		12/21/2021	4.750	186,368		256,000
A630489	Grandview	MO		11/16/2021	8.000	113,100		160,000
P2009022976	Bethesda	MD		12/21/2021	5.250	988,000		1,800,000
P2009022947	Villa Park	IL		12/21/2021	5.375	199,680		243,000
P2009022977	Bronx	NY		12/21/2021	4.875	431,600		625,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
A370239	Wartburg	TN		11/18/2021	7.000	87,800		115,000
P2009022990	Miramar	FL		12/21/2021	5.125	615,680		740,000
A980163	Seattle	WA		11/17/2021	7.500	492,792		2,300,000
A919039	Santee	CA		11/12/2021	7.500	535,008		725,000
P2009023019	Brooklyn	NY		12/21/2021	5.250	1,150,500		1,475,000
A270412	Charlotte	NC		11/16/2021	7.000	164,000		205,000
P2009022989	Tampa	FL		12/21/2021	5.250	468,000		609,000
P2009023021	Glenolden	PA		12/21/2021	4.750	280,280		385,000
P2009022944	Cleburne	TX		12/21/2021	5.250	234,000		300,000
A918973	San Jose	CA		11/09/2021	7.500	1,388,156		1,800,000
A270501	Matthews	NC		11/17/2021	7.000	232,000		290,000
P2009022965	Germantown	MD		12/21/2021	5.125	349,440		420,000
A918994	Corona	CA		11/08/2021	7.000	527,400		700,000
A800076	Denver	CO		11/19/2021	7.500	621,562		900,000
A919024	Los Angeles	CA		11/18/2021	7.500	2,693,437		3,455,000
P2009022955	Cedar Knolls	NJ		12/21/2021	5.250	332,800		410,000
A350211	Alabaster	AL		11/08/2021	10.000	154,400		270,000
P2009022952	Tacoma	WA		12/21/2021	4.500	263,640		338,000
A270391	Charlotte	NC		11/16/2021	7.000	121,500		165,000
A630467	Kansas City	MO		11/12/2021	7.000	38,250		55,000
A918795	Pasadena	CA		11/18/2021	8.000	882,500		1,350,000
A270437	Bunnlevel	NC		11/10/2021	7.000	193,725		260,000
A9189390	La Jolla	CA		11/18/2021	12.000	407,403		12,250,000
A980167	Seattle	WA		11/10/2021	7.500	725,156		1,025,000
A919000	San Diego	CA		11/08/2021	7.500	647,700		920,000
P2009022940	Valley Stream	NY		12/21/2021	5.250	478,400		575,000
A303201	Hiram	GA		11/15/2021	8.500	164,500		225,000
P2009023004	Pfafftown	NC		12/21/2021	4.750	268,320		322,500
P2009023013	Bronx	NY		12/21/2021	5.250	626,080		860,000
A270464	Winston Salem	NC		11/17/2021	7.000	224,000		280,000
A980165	Kirkland	WA		11/19/2021	8.000	820,000		1,100,000
A303194	Sandy Springs	GA		11/18/2021	7.000	79,900		145,000
P2009022974	Piscataway	NJ		12/21/2021	5.250	432,640		520,000
A270504	Charlotte	NC		11/18/2021	7.000	204,000		255,000
P2009023017	Punta Gorda	FL		12/21/2021	4.625	240,240		330,000
A303202	Woodstock	GA		11/15/2021	8.500	232,000		325,000
A918997	San Mateo	CA		11/10/2021	7.500	1,429,594		1,900,000
P2009023005	Houston	TX		12/21/2021	5.375	174,720		210,000
P2009022945	Flushing	NY		12/21/2021	5.375	780,000		1,200,000
A919013	San Diego	CA		11/10/2021	7.000	625,000		785,000
A290093	Anderson	SC		11/15/2021	7.000	76,700		130,000
A919021	San Diego	CA		11/12/2021	7.000	877,500		1,350,000
P2009022998	Yonkers	NY		12/21/2021	4.750	582,400		800,000
A870026	Albuquerque	NM		11/19/2021	8.500	165,750		250,000
A919062	San Diego	CA		11/19/2021	7.000	500,000		625,000
A270496	Kernersville	NC		11/16/2021	7.000	276,000		345,000
A880921	Las Vegas	NV		11/18/2021	8.000	117,900		210,000
A303205	Mcdonough	GA		11/19/2021	7.000	122,400		210,000
A880926	Las Vegas	NV		11/18/2021	7.750	193,500		315,000
A918999	West Sacramento	CA		11/19/2021	8.500	274,500		355,000
A880917	Las Vegas	NV		11/12/2021	7.000	226,800		360,000
P2009022981	Woodstock	NY		12/21/2021	5.375	533,520		855,000
A270456	Mebane	NC		11/12/2021	7.000	272,000		340,000
P2009022986	KISSIMMEE	FL		12/21/2021	5.000	364,000		500,000
P2009022962	Kearny	NJ		12/21/2021	5.500	302,120		415,000
A350207	Prattville	AL		11/08/2021	7.250	61,367		160,000
P2009022948	Nutley	NJ		12/21/2021	4.375	382,200		525,000
A919026	Menlo Park	CA		11/12/2021	7.500	2,569,125		3,300,000
A880907	Las Vegas	NV		11/12/2021	7.000	267,300		335,000
P2008018576	Scottsdale	AZ		02/12/2021	6.250		3,622	786,000
P2008802575	Orange	CA		02/12/2021	4.750		572	1,289,000
0399999. Mortgages in good standing - Residential mortgages-all other						114,888,700	4,950	201,609,295
0899999. Total Mortgages in good standing						119,263,700	5,075	218,879,295
1699999. Total - Restructured Mortgages								

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						119,263,700	5,075	218,879,295

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020037	Englewood	CO		11/25/2020	08/13/2021	1,765,937		(222)			(222)		1,765,714	1,725,000		(40,714)	(40,714)
P2008018576	Scottsdale	AZ		02/12/2021	05/14/2021	597,098		(90)			(90)		597,008	585,523		(11,485)	(11,485)
P2010880051	Thousand Oaks	CA		11/12/2020	12/14/2021	370,538		(375)			(375)		370,163	352,114		(18,049)	(18,049)
P2009020184	Orlando	FL		11/25/2020	11/15/2021	307,362		(215)			(215)		307,146	296,648		(10,498)	(10,498)
P2010880066	Rancho Cordova	CA		11/12/2020	05/14/2021	378,334		(49)			(49)		378,285	359,477		(18,808)	(18,808)
P2008018573	Palm Beach Gardens	FL		09/18/2020	04/14/2021	481,507		(64)			(64)		481,444	470,980		(10,464)	(10,464)
P2007018558	Tarzana	CA		01/15/2021	03/12/2021	1,866,573		(80)		1,960	1,880		1,866,492	1,825,575		(40,918)	(40,918)
P2010880070	Santa Cruz	CA		11/12/2020	09/15/2021	208,627		(160)			(160)		208,467	198,256		(10,211)	(10,211)
P2009020155	Naples	FL		11/25/2020	09/15/2021	854,909		(399)			(399)		854,510	828,057		(26,453)	(26,453)
P2010880059	Red Bluff	CA		11/12/2020	05/14/2021	388,836		(140)			(140)		388,695	369,499		(19,197)	(19,197)
P2010802585	Clear Spring	MD		11/25/2020	07/15/2021	206,002		(58)			(58)		205,944	200,012		(5,931)	(5,931)
P2010880045	Fairfield	CA		11/12/2020	08/13/2021	532,848		(358)			(358)		532,490	506,360		(26,130)	(26,130)
P2009018583	Conroe	TX		09/30/2020	12/14/2021	243,785		(104)			(104)		243,681	238,418		(5,263)	(5,263)
P2009020038	Mill Valley	CA		11/25/2020	08/13/2021	1,090,754		(85)			(85)		1,090,670	1,077,300		(13,370)	(13,370)
P2009802580	Rancho Santa	CA		10/21/2020	12/14/2021	1,455,324		(185)			(185)		1,455,138	1,433,850		(21,288)	(21,288)
P2010880064	Stamford	CT		11/12/2020	10/15/2021	506,525		(420)			(420)		506,104	481,340		(24,765)	(24,765)
P2009020017	Chino	CA		10/30/2020	08/13/2021	415,976		(169)			(169)		415,806	403,906		(11,900)	(11,900)
P2010880040	San Bernardino	CA		11/12/2020	04/14/2021	553,548		(163)			(163)		553,385	526,028		(27,357)	(27,357)
P2010880057	Santa Clarita	CA		11/12/2020	11/15/2021	1,025,613		(929)			(929)		1,024,684	974,616		(50,067)	(50,067)
P2009020015	Corpus Christi	TX		10/30/2020	10/15/2021	377,799		(187)			(187)		377,612	366,837		(10,776)	(10,776)
P2009018606	Oakland	CA		10/21/2020	10/15/2021	1,784,227		(411)			(411)		1,783,816	1,762,306		(21,510)	(21,510)
P2009020010	San Antonio	TX		10/21/2020	06/14/2021	219,187		(48)			(48)		219,139	213,865		(5,274)	(5,274)
P2010880042	Richmond	TX		11/12/2020	09/15/2021	430,496		(319)			(319)		430,177	409,088		(21,088)	(21,088)
P2009020016	Jensen Beach	FL		10/30/2020	04/14/2021	180,709		(30)			(30)		180,679	175,464		(5,215)	(5,215)
P2010880055	Fremont	CA		11/12/2020	10/15/2021	956,187		(880)			(880)		955,307	907,948		(47,360)	(47,360)
P2009020145	Laguna Niguel	CA		11/12/2020	09/15/2021	375,341		(2,480)			(2,480)		372,862	362,243		(10,618)	(10,618)
P2007018568	Hanford	CA		08/31/2020	09/15/2021	289,344		(100)			(100)		289,244	283,031		(6,213)	(6,213)
P2010880044	El Dorado Hills	CA		11/12/2020	08/13/2021	935,668		(704)			(704)		934,964	889,183		(45,782)	(45,782)
P2009020185	Pasadena	CA		11/25/2020	08/13/2021	1,624,450		(1,698)			(1,698)		1,622,752	1,577,400		(45,352)	(45,352)
P2009020024	Bloomfield Hills	MI		10/30/2020	12/14/2021	450,660		(260)			(260)		450,400	437,590		(12,810)	(12,810)
P2010880047	Whittier	CA		11/12/2020	08/13/2021	1,335,506		(927)			(927)		1,334,579	1,269,128		(65,451)	(65,451)
P2009020147	San Rafael	CA		11/12/2020	12/14/2021	1,275,504		(2,876)			(2,876)		1,272,628	1,238,737		(33,891)	(33,891)
P2008802575	Orange	CA		02/12/2021	08/13/2021	1,027,076		(19)			(19)		1,027,056	1,023,246		(3,810)	(3,810)
P2009020183	Carlsbad	CA		11/25/2020	11/15/2021	608,403		(4,464)			(4,464)		603,939	587,600		(16,339)	(16,339)
P2009020018	Agoura	CA		10/30/2020	02/12/2021	669,127		(4)			(4)		669,123	649,713		(19,410)	(19,410)
P2010880049	Rancho Santa Fe	CA		11/12/2020	11/15/2021	1,314,434		(1,299)			(1,299)		1,313,135	1,249,100		(64,035)	(64,035)
P2009020158	Aiken	SC		11/25/2020	08/13/2021	266,081		(107)			(107)		265,973	257,101		(8,873)	(8,873)
P2009020028	Montgomery	TX		10/30/2020	10/15/2021	330,964		(158)			(158)		330,807	321,367		(9,440)	(9,440)
P2010880038	Las Vegas	NV		11/12/2020	08/13/2021	948,350		(631)			(631)		947,719	901,205		(46,514)	(46,514)
P2009020031	Sherman Oaks	CA		11/12/2020	09/15/2021	1,454,822		(604)			(604)		1,454,218	1,419,480		(34,738)	(34,738)
0901814	TUSCON	AZ		09/26/2013	09/14/2021	31,512							4,049	4,049			
0901850	RIVERVIEW	FL		12/04/2013	04/08/2021	149,454							145,087	145,087			
0901866	GERMANTOWN	WI		01/07/2014	02/24/2021	314,081							308,778	308,778			
0901997	WILMINGTON	CA		07/24/2015	04/28/2021	532,687							517,517	517,517			
0902002	WEBSTER	TX		04/28/2015	12/22/2021	521,633							475,079	475,079			
0902031	TACOMA	WA		06/25/2015	07/15/2021	205,660							195,379	195,379			
0902378	PHILADELPHIA	PA		07/15/2019	12/17/2021	1,664,200							1,635,706	1,635,706			
V029762	MIAMI	FL		09/12/2018	07/21/2021	1,700,000							1,700,000	1,700,000			
V029777	BENBOOK	TX		11/22/2019	12/09/2021	1,700,000							1,700,000	1,700,000			
V029781	TUCSON	AZ		10/17/2018	07/06/2021	1,700,000							1,400,493	1,400,493			
V029854	CORPUS CHRISTI	TX		07/30/2019	11/24/2021	1,700,000							1,700,000	1,700,000			
V029900	INDIANAPOLIS	IN		11/06/2019	12/16/2021	3,300,000							3,300,000	3,300,000			
0199999. Mortgages closed by repayment						43,623,658		(22,471)		1,960	(20,511)		43,164,043	42,236,679		(927,367)	(927,367)
P2008018576	Scottsdale	AZ		02/12/2021		6,607		(129)			(129)		6,478	6,478			
P2010880051	Thousand Oaks	CA		11/12/2020		3,426		(170)			(170)		3,256	3,256			
P2010802584	Coventry	CT		11/12/2020		4,450		(108)			(108)		4,342	4,342			
P2009020184	Orlando	FL		11/25/2020		3,473		(121)			(121)		3,352	3,352			
P2008018573	Palm Beach Gardens	FL		09/18/2020		1,467		(32)			(32)		1,435	1,435			
P2007018558	Tarzana	CA		01/15/2021		8,148		(179)		4	(175)		7,969	7,969			
P2010880056	Colorado Springs	CO		12/24/2020		1,384		(112)			(112)		1,272	1,272			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020026	Spring Grove	PA		11/12/2020		23,636		(686)			(686)		22,950	22,950			
P2010880063	Brooksville	FL		11/12/2020		3,529		(176)			(176)		3,353	3,353			
P2009018600	Charlotte	NC		10/21/2020		1,508		(37)			(37)		1,471	1,471			
P2009020021	Dumfries	VA		10/30/2020		569		(14)			(14)		555	555			
P2009020051	Vista	CA		11/25/2020		7,905		(164)			(164)		7,741	7,741			
P2010880070	Santa Cruz	CA		11/12/2020		1,636		(81)			(81)		1,554	1,554			
P2009020155	Naples	FL		11/25/2020		6,389		(201)			(201)		6,188	6,188			
P2010880059	Red Bluff	CA		11/12/2020		1,268		(63)			(63)		1,204	1,204			
P2002017883	Lynn	MA		10/21/2020		6,288		(77)			(77)		6,211	6,211			
P2009020019	Denison	TX		10/30/2020		20,642		(599)			(599)		20,043	20,043			
P2009018601	Garland	TX		10/30/2020		78,868		(2,289)			(2,289)		76,579	76,579			
P2008802574	Los Angeles	CA		09/18/2020		665		(10)			(10)		655	655			
P2009020149	The Woodlands	TX		11/12/2020		8,065		(261)			(261)		7,804	7,804			
P2009018597	Big Bear Lake	CA		10/21/2020		28,370		(689)			(689)		27,682	27,682			
P2010880060	Flowery Branch	GA		04/14/2021		4,298		(214)			(214)		4,084	4,084			
P2010802585	Clear Spring	MD		11/25/2020		1,017		(30)			(30)		988	988			
P2008018582	Jackson	NJ		10/30/2020		2,849		(83)			(83)		2,766	2,766			
P2010880045	Fairfield	CA		11/12/2020		3,730		(185)			(185)		3,544	3,544			
P2010880041	Manzanita	OR		11/12/2020		4,280		(213)			(213)		4,067	4,067			
P2009018583	Conroe	TX		09/30/2020		3,666		(81)			(81)		3,585	3,585			
P2010880068	Hallandale Beach	FL		11/12/2020		2,392		(119)			(119)		2,274	2,274			
P2009020003	Los Angeles	CA		11/12/2020		1,242,256		(18,343)			(18,343)		1,223,913	1,223,913			
P2009020034	Hollywood	FL		11/25/2020		20,185		(587)			(587)		19,598	19,598			
P2010880062	Buford	GA		11/12/2020		9,156		(455)			(455)		8,701	8,701			
P2009020148	Champions Gate	FL		11/12/2020		2,157		(73)			(73)		2,084	2,084			
P2009020182	Los Angeles	CA		11/25/2020		6,718		(218)			(218)		6,500	6,500			
P2008018580	Coventry	CT		09/30/2020		2,630		(58)			(58)		2,572	2,572			
P2009020014	Rochester Hills	MI		10/30/2020		15,495		(449)			(449)		15,046	15,046			
P2010880043	Naples	FL		11/12/2020		4,044		(201)			(201)		3,843	3,843			
P2009020041	Parkland	FL		11/12/2020		5,785		(154)			(154)		5,631	5,631			
P2009020022	Commerce City	CO		10/30/2020		5,493		(159)			(159)		5,334	5,334			
P2008802568	Winnetka	CA		08/31/2020		6,811		(100)			(100)		6,712	6,712			
P2010880053	Kennewick	WA		11/12/2020		2,189		(109)			(109)		2,080	2,080			
P2009020151	Hapeville	GA		11/25/2020		4,091		(99)			(99)		3,992	3,992			
P2007018564	Jupiter	FL		09/18/2020		7,754		(169)			(169)		7,585	7,585			
P2010880069	White Plains	MD		11/12/2020		3,418		(170)			(170)		3,248	3,248			
P2010880064	Stamford	CT		11/12/2020		3,696		(184)			(184)		3,512	3,512			
P2008018575	Tomball	TX		09/18/2020		4,062		(89)			(89)		3,973	3,973			
P2008802570	Oakland	CA		08/31/2020		2,173		(32)			(32)		2,141	2,141			
P2009020017	Chino	CA		10/30/2020		4,216		(122)			(122)		4,094	4,094			
P2009020023	Bryant	AR		10/30/2020		3,116		(90)			(90)		3,026	3,026			
P2009018598	Dana Point	CA		10/21/2020		14,213		(345)			(345)		13,868	13,868			
P2010880048	Foster City	CA		11/12/2020		13,537		(673)			(673)		12,864	12,864			
P2010880040	San Bernardino	CA		11/12/2020		1,043		(52)			(52)		991	991			
P2007018556	Friendswood	TX		12/14/2020		34,644		(698)			(698)		33,946	33,946			
P2010880057	Santa Clarita	CA		11/12/2020		10,192		(507)			(507)		9,685	9,685			
P2010880061	Dawsonville	GA		04/14/2021		3,973		(197)			(197)		3,775	3,775			
P2009020036	Los Alamitos	CA		11/25/2020		3,634		(84)			(84)		3,550	3,550			
P2009020015	Corpus Christi	TX		10/30/2020		4,391		(127)			(127)		4,263	4,263			
P2009020040	Marina Del Rey	CA		11/25/2020		21,903		(533)			(533)		21,370	21,370			
P2010802588	Baltimore	MD		11/25/2020		4,148		(121)			(121)		4,028	4,028			
P2009018606	Oakland	CA		10/21/2020		22,116		(272)			(272)		21,844	21,844			
P2009018595	Chalfont	PA		10/21/2020		14,028		(341)			(341)		13,688	13,688			
P2010880039	West Hills	CA		11/12/2020		53,995		(2,699)			(2,699)		51,296	51,296			
P2009020010	San Antonio	TX		10/21/2020		2,957		(72)			(72)		2,885	2,885			
P2010880065	Henderson	NV		11/12/2020		15,168		(756)			(756)		14,413	14,413			
P2010880046	Studio City	CA		11/12/2020		3,865		(192)			(192)		3,673	3,673			
P2009020050	Crosslake	MN		11/25/2020		9,662		(235)			(235)		9,427	9,427			
P2010880042	Richmond	TX		11/12/2020		2,850		(142)			(142)		2,708	2,708			
P2009020153	Severance	CO		11/25/2020		2,711		(85)			(85)		2,626	2,626			

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P2009020016	Jensen Beach	FL		10/30/2020		810		(24)			(24)		786	786			
P2009020052	Port Orange	FL		11/25/2020		7,072		(206)			(206)		6,867	6,867			
P2010880055	Fremont	CA		11/12/2020		22,135		(1,117)			(1,117)		21,018	21,018			
P2009020145	Laguna Niguel	CA		11/12/2020		5,136		(179)			(179)		4,957	4,957			
P2009020146	Peoria	AZ		11/12/2020		3,044		(110)			(110)		2,934	2,934			
P2007018568	Hanford	CA		08/31/2020		3,139		(68)			(68)		3,070	3,070			
P2010880044	El Dorado Hills	CA		11/12/2020		9,699		(482)			(482)		9,217	9,217			
P2009020032	Edgewater	NJ		11/25/2020		17,874		(477)			(477)		17,397	17,397			
P2009020024	Bloomfield Hills	MI		10/30/2020		4,542		(132)			(132)		4,410	4,410			
P2007018559	Miami	FL		11/17/2020		(1)							(1)	(1)			
P2010880047	Whittier	CA		11/12/2020		8,622		(429)			(429)		8,193	8,193			
P2010880052	Plant City	FL		11/12/2020		4,996		(248)			(248)		4,748	4,748			
P2009020007	Laguna Hills	CA		03/12/2021		6,354		(47)			(47)		6,306	6,306			
P2009020046	Kissimmee	FL		11/25/2020		6,143		(149)			(149)		5,993	5,993			
P2007018565	Kingwood	TX		09/18/2020		2,384		(52)			(52)		2,332	2,332			
P2009020029	Glendora	CA		11/25/2020		3,851		(14)			(14)		3,837	3,837			
P2009020013	Crestline	CA		10/30/2020		4,137		(120)			(120)		4,017	4,017			
P2009020027	Chesapeake	VA		10/30/2020		3,168		(92)			(92)		3,076	3,076			
P2010880074	Richmond	CA		11/12/2020		5,681		(282)			(282)		5,398	5,398			
P2009018590	Cave Creek	AZ		10/21/2020		11,604		(282)			(282)		11,322	11,322			
P2010880073	Richmond	CA		11/12/2020		6,188		(308)			(308)		5,880	5,880			
P2009020181	Los Angeles	CA		11/25/2020		10,603		(352)			(352)		10,251	10,251			
P2009020043	Pasadena	CA		11/25/2020		336		(7)			(7)		330	330			
P2010880071	San Pablo	CA		11/12/2020		4,036		(201)			(201)		3,835	3,835			
P2008802575	Orange	CA		02/12/2021		8,018		(30)			(30)		7,988	7,988			
P2010880050	San Bernardino	CA		11/12/2020		4,843		(241)			(241)		4,602	4,602			
P2010880058	Sacramento	CA		11/12/2020		7,348		(365)			(365)		6,983	6,983			
P2010880072	Richmond	CA		11/12/2020		4,358		(217)			(217)		4,142	4,142			
P2009020030	Mesa	AZ		10/30/2020		4,826		(140)			(140)		4,686	4,686			
P2009020018	Agoura	CA		10/30/2020		6,475		(188)			(188)		6,287	6,287			
P2008018581	Matthews	NC		09/30/2020		6,453		(96)			(96)		6,358	6,358			
P2010802586	Milford	PA		11/12/2020		1,866		(54)			(54)		1,811	1,811			
P2010880049	Rancho Santa Fe	CA		11/12/2020		15,375		(764)			(764)		14,611	14,611			
P2009020158	Aiken	SC		11/25/2020		1,707		(58)			(58)		1,649	1,649			
P2010880054	Fresno	CA		11/12/2020		10,075		(501)			(501)		9,574	9,574			
P2009020047	Eaton Rapids	MI		11/12/2020		2,251		(55)			(55)		2,197	2,197			
P2010802583	Sarasota	FL		11/25/2020		1,766		(51)			(51)		1,714	1,714			
P2008802569	Los Angeles	CA		09/18/2020		11,888		(88)			(88)		11,800	11,800			
P2009020028	Montgomery	TX		10/30/2020		4,113		(119)			(119)		3,993	3,993			
P2009020011	Sebring	FL		10/30/2020		2,254		(65)			(65)		2,189	2,189			
P2009020025	The Woodlands	TX		10/30/2020		3,150		(91)			(91)		3,058	3,058			
P2010880038	Las Vegas	NV		11/12/2020		7,488		(372)			(372)		7,116	7,116			
P2009020031	Sherman Oaks	CA		11/12/2020		16,931		(411)			(411)		16,520	16,520			
P2009020186	Heath	TX		11/25/2020		6,153		(222)			(222)		5,931	5,931			
P2009020008	Oakland	CA		11/25/2020		914							914	914			
0901814	TUSCON	AZ		09/26/2013		31,512								27,463			
0901849	SHERWOOD	OR		12/18/2013		317,147								32,108			
0901850	RIVERVIEW	FL		12/04/2013		149,454								4,365			
0901866	GERMANTOWN	WI		01/07/2014		314,081								5,302			
0901882	EXTON	PA		01/23/2014		79,994								7,990			
0901887	FORT WAYNE	IN		03/17/2014		225,673								22,437			
0901916	CRANBURY	NJ		09/09/2014		327,850								80,160			
0901933	CRANBURY	NJ		12/02/2014		512,563								46,739			
0901942	READINGTON	NJ		12/23/2014		507,575								47,091			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		507,575								47,091			
0901959	TUCSON	AZ		12/23/2014		119,524								10,865			
0901969	MUKILTEO	WA		01/30/2015		342,564								31,029			
0901997	WILMINGTON	CA		07/24/2015		532,687								15,169			
0902002	WEBSTER	TX		04/28/2015		521,633								46,553			
0902004	LAS VEGAS	NV		05/14/2015		526,569								46,131			

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0902016	AUSTIN	TX		06/19/2015		531,643								45,858			
0902022	WARREN	MI		06/17/2015		531,010								45,918			
0902030	AUBURN	WA		06/25/2015		198,041								17,082			
0902031	TACOMA	WA		06/25/2015		205,660								10,281			
0902042	SOUTH BEND	IN		08/12/2015		399,562								76,572			
0902066	SERLING HEIGHTS	MI		01/14/2016		496,510								59,619			
0902117	TUCSON	AZ		05/19/2016		383,157								29,200			
0902120	KENNESAW	GA		10/07/2016		1,804,763								53,297			
0902134	EAGAN	MN		07/01/2016		385,199								29,148			
0902136	NEWINGTON	VA		11/01/2016		1,810,007								52,128			
0902140	AUSTIN	TX		08/19/2016		1,793,329								54,262			
0902141	MENTOR	OH		08/22/2016		1,793,329								54,262			
0902142	ARLINGTON	VA		09/01/2016		1,781,898								51,283			
0902143	LAS VEGAS	NV		09/01/2016		1,796,085								53,679			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		1,800,775								54,180			
0902148	HARRISBURG	PA		09/30/2016		1,842,004								41,840			
0902149	YORBA LINDA	CA		10/31/2016		1,795,381								55,366			
0902150	JACKSONVILLE	FL		10/25/2016		1,638,625								97,884			
0902151	CHESAPEAKE	VA		11/07/2016		1,800,003								55,180			
0902152	BROWNSVILLE	TX		10/19/2016		1,635,445								98,713			
0902153	RACINE	WI		09/15/2016		1,630,079								98,570			
0902154	CHARLOTTE	NC		10/05/2016		1,795,863								55,413			
0902174	CYPRESS	CA		01/31/2017		1,868,874								37,953			
0902354	KENNESAW	GA		01/30/2019		1,346,116								31,451			
0902358	CEDAR PARK	TX		02/28/2019		1,349,160								31,299			
0902363	DULUTH	GA		03/12/2019		1,349,306								32,494			
0902367	INDIANAPOLIS	IN		04/22/2019		1,641,748								39,303			
0902372	KNOXVILLE	TN		05/24/2019		1,645,652								38,621			
0902376	OCEANSIDE	CA		07/01/2019		1,690,109								25,104			
0902378	PHILADELPHIA	PA		07/15/2019		1,664,200								28,494			
0902381	CHICAGO	IL		08/14/2019		1,666,907								27,988			
0902382	HOUSTON	TX		07/25/2019		1,659,333								32,338			
0902385	TUKWILA	WA		07/24/2019		970,362								23,508			
0902387	PEACHTREE CORNERS	GA		08/29/2019		1,653,811								38,998			
0902389	BENSALEM	PA		09/04/2019		1,654,373								41,080			
0902391	BENSALEM	PA		09/18/2019		1,655,059								40,515			
0902393	ALBUQUERQUE	NM		09/27/2019		3,340,157								60,417			
0902394	Creve Coeur	MO		09/05/2019		1,654,028								41,365			
0902395	MIDDLETON	WI		10/01/2019		2,938,927								54,941			
0902398	COVINGTON	WA		09/12/2019		3,234,201								59,281			
0902399	ARDEN HILLS	MN		09/26/2019		2,934,886								58,090			
0902400	STERLING HEIGHTS	MI		10/08/2019		2,990,981								55,320			
0902401	SACRAMENTO	CA		10/15/2019		3,235,047								62,492			
0902403	WALDORF	MD		09/25/2019		2,910,709								68,877			
0902409	SAN DIEGO	CA		11/14/2019		3,000,000								51,151			
0902411	CHARLESTON	SC		11/05/2019		1,198,240								20,918			
0902412	SAN ANTONIO	TX		11/14/2019		2,852,995								153,420			
0902413	DOWNINGTON	PA		09/30/2019		2,912,610								78,134			
0902414	COLORADO SPRINGS	CO		02/20/2020		1,965,639								47,849			
0902415	LANSDALE	PA		09/30/2019		970,870								26,045			
0902416	DENVER	CO		10/31/2019		2,940,404								57,303			
0902417	INDIO	CA		11/21/2019		2,941,572								60,659			
0902419	HOMEWOOD	AL		11/07/2019		2,938,720								63,649			
0902420	LEAGUE CITY	TX		12/06/2019		1,956,793								48,997			
0902422	ONTARIO	CA		12/12/2019		1,179,028								23,665			
0902423	PLEASANTON	CA		12/12/2019		2,458,856								46,643			
0902425	COLUMBUS	OH		12/10/2019		1,376,528								26,581			
0902426	SPOKANE	WA		12/11/2019		1,474,618								28,728			
0902429	STILLWATER	NY		12/24/2019		2,953,773								52,607			
0902430	CHICAGO	IL		12/19/2019		1,466,247								38,199			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902431	LAKEWOOD	NJ		12/19/2019		2,951,540								54,997			
0902432	LAS VEGAS	NV		12/18/2019		977,829								25,118			
0902436	ASHBURN	VA		12/30/2019		1,968,295								36,022			
0902437	CHULA VISTA	CA		01/09/2020		985,551								17,954			
0902442	SAN JUAN CAPISTRANO	CA		12/23/2019		2,949,236								57,456			
0902443	HUNTINGTON BEACH	CA		12/23/2019		2,949,236								57,456			
0902444	RANCHO DOMINGUEZ	CA		12/23/2019		2,359,389								45,965			
0902452	TAMPA	FL		01/29/2020		2,954,176								61,450			
0902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		2,558,434								51,403			
0902456	LAKEWOOD	CO		02/05/2020		1,974,149								36,035			
0902457	AURORA	CO		02/14/2020		2,799,971								69,550			
0902458	SACRAMENTO	CA		01/27/2020		2,462,855								46,096			
0902461	AUBURN	WA		02/04/2020		1,767,130								45,556			
0902462	KING OF PRUSSIA	PA		03/12/2020		1,546,776								82,538			
0902463	ROWLETT	TX		02/13/2020		1,326,627								32,528			
0902465	West Des Moines	IA		02/26/2020		1,973,295								37,141			
0902469	DARIEN	CT		03/19/2020		984,182								24,604			
0902472	GRIMES	IA		04/09/2020		2,993,642								76,304			
0902473	ROCKLIN	CA		04/09/2020		2,969,918								53,801			
0902476	LAKE OSWEGO	OR		02/27/2020		1,962,471								51,638			
0902477	AUBURN	WA		02/26/2020		1,520,915								40,020			
0902479	CENTENNIAL	CO		04/01/2020		1,968,460								49,068			
0902482	ST PETERSBURG	FL		05/12/2020		2,971,954								57,627			
0902485	STERLING HEIGHTS	MI		04/30/2020		2,942,836								101,732			
0AG1020	METTLER	CA		07/21/2020		1,500,000								974,677			
0AG1021	METTLER	CA		07/21/2020		1,500,000								51,506			
0AG1023	BAKERSFIELD	CA		07/21/2020		1,500,000								51,506			
0AG1026	HARTLEY	TX		09/14/2020		3,000,000								44,909			
0AG1027	PIPESTONE	MN		10/14/2020		843,493								40,139			
0AG1028	PIPESTONE	MN		10/14/2020		793,994								12,736			
0AG1029	JACKSONVILLE	IL		09/03/2020		475,000								7,344			
0AG1033	CARROLL	NE		12/01/2020		3,000,000								66,389			
0AG1034	WAPATO	WA		12/17/2020		3,000,000								47,811			
0AG1035	WAPATO	WA		12/17/2020		3,000,000								132,688			
0AG1036	BUHL	ID		02/03/2021										34,086			
0AG1037	SACO	MT		12/23/2020		3,000,000								24,106			
0AG1038	SACO	MT		12/23/2020		1,126,500								9,053			
0AG1039	SACO	MT		12/23/2020		998,250								8,021			
0AG1040	SACO	MT		12/23/2020		263,000								2,113			
V029781	TUCSON	AZ		10/17/2018		1,700,000								299,507			
VC29790	TAMPA	FL		02/28/2019		1,608,456								55,937			
0299999. Mortgages with partial repayments						194,747,973		(46,621)		4	(46,617)		2,068,183	8,557,475			
0599999 - Totals						238,371,631		(69,092)		1,964	(67,128)		45,232,226	50,794,154		(927,367)	(927,367)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
00M0G#-AA-1	Blue Ocean Income Fund II LP		Dover	DE	Blue Ocean GP LLC		09/22/2020		79,424	89,369	89,369	9,945						107,989	0.150
1999999. Joint Venture Interests - Common Stock - Unaffiliated									79,424	89,369	89,369	9,945						107,989	XXX
878091-BD-8	TEACHERS INSURANCE AND ANNUITY TIAAGL 4.9 09/15/44 4.900% 09/15/44				JP MORGAN SECURITIES	1.D FE	12/31/2017		1,084,376	1,289,310	1,077,092		(1,957)				49,000		
2799999. Surplus Debentures, etc - Unaffiliated									1,084,376	1,289,310	1,077,092		(1,957)				49,000		XXX
4899999. Total - Unaffiliated									1,163,800	1,378,679	1,166,461	9,945	(1,957)				49,000	107,989	XXX
4999999. Total - Affiliated																			XXX
5099999 - Totals									1,163,800	1,378,679	1,166,461	9,945	(1,957)				49,000	107,989	XXX

1.

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

1A	1A ...$		1B ...$		1C ...$		1D ...$	1,077,092	1E ...$		1F ...$		1G ...$	
1B	2A ...$		2B ...$		2C ...$									
1C	3A ...$		3B ...$		3C ...$									
1D	4A ...$		4B ...$		4C ...$									
1E	5A ...$		5B ...$		5C ...$									
1F	6 ...$													

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
00M0G#-AA-1	Blue Ocean Income Fund II LP	DOVER	DE	BLUE OCEAN GP LLC	09/22/2020			64,386		3.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								64,386		XXX
4899999. Total - Unaffiliated								64,386		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals								64,386		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
5099999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24				1.A	99,075	104.1560	98,948	95,000	96,347		(615)			2.750	2.549	FA	987	2,613	05/23/2017	02/15/2024
912828-B6-6	US TREASURY N/B T 2 3/4 02/15/24	SD			1.A	914,816	104.1560	942,614	905,000	907,761		(1,255)			2.750	2.549	FA	9,400	24,888	05/23/2017	02/15/2024
912828-SF-8	US TREASURY N/B T 2 02/15/22	SD			1.A	503,815	100.2190	516,127	515,000	514,847		1,246			2.000	2.247	FA	3,890	10,300	04/04/2012	02/15/2022
912828-U2-4	US TREASURY N/B NOTES				1.A	230,791	103.5160	238,086	230,000	230,542		(105)			2.000	2.384	MN	597	4,600	07/29/2019	11/15/2026
912828-U2-4	US TREASURY N/B NOTES	SD			1.A	741,397	103.5160	797,070	770,000	751,714		3,450			2.000	2.384	MN	1,999	14,300	07/29/2019	11/15/2026
912828-YD-6	US TREASURY N/B NOTES				1.A	478,212	100.6560	457,986	455,000	473,572		(3,929)			1.375	0.489	FA	2,137	6,256	10/23/2020	08/31/2026
912828-YD-6	US TREASURY N/B NOTES	SD			1.A	572,804	100.6560	548,577	545,000	567,246		(4,706)			1.375	0.489	FA	2,559	7,494	10/23/2020	08/31/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,540,910	XXX	3,599,408	3,515,000	3,542,029		(5,914)			XXX	XXX	XXX	21,569	70,451	XXX	XXX
0599999. Total - U.S. Government Bonds						3,540,910	XXX	3,599,408	3,515,000	3,542,029		(5,914)			XXX	XXX	XXX	21,569	70,451	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
60416S-YP-9	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG			2	1.B FE	25,000	104.8230	26,206	25,000	25,000					4.200	4.200	JJ	525	1,647	06/11/2018	07/01/2033
650035-VC-9	NEW YORK ST URBAN DEV CORP REV BUILD AMERICA BONDS-TAXABLE-ST				1.B FE	1,000,000	105.1910	1,051,905	1,000,000	1,000,000					5.210	5.210	MS	15,341	52,100	12/02/2010	03/15/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,025,000	XXX	1,078,111	1,025,000	1,025,000					XXX	XXX	XXX	15,866	53,747	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,025,000	XXX	1,078,111	1,025,000	1,025,000					XXX	XXX	XXX	15,866	53,747	XXX	XXX
438670-6G-1	HONOLULU CITY & CNTY HI GENERAL OBLIGATION			2	1.B FE	182,976	103.8330	207,665	200,000	186,017		831			3.218	3.920	AO	1,609	6,436	02/22/2018	10/01/2034
603789-7D-4	MINNEAPOLIS MN SPL SCH DIST #1 QUALIFIED SCH CONSTR BD-TAXABL				1.B FE	1,013,030	114.7500	1,147,501	1,000,000	1,004,419		(987)			5.125	5.000	JD	2,278	51,250	12/08/2010	12/15/2025
748508-A2-4	QUINCYMASS MUNITAXBNDGO				1.C FE	7,500,000	99.8860	7,491,478	7,500,000	7,500,000					1.530	1.530	JD	2,869		12/15/2021	12/15/2026
791697-BP-9	SAINT LOUIS MO SPL ADMIN BRD O QUALIFIED SCH CONSTR BDS-ST LO				1.B FE	1,000,000	119.2960	1,192,959	1,000,000	1,000,000					6.250	6.250	AO	15,625	62,500	12/10/2010	04/01/2026
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						9,696,006	XXX	10,039,603	9,700,000	9,690,436		(156)			XXX	XXX	XXX	22,381	120,186	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						9,696,006	XXX	10,039,603	9,700,000	9,690,436		(156)			XXX	XXX	XXX	22,381	120,186	XXX	XXX
023039-BN-9	AMARILLO TX HOTEL OCCUPANCY TA GENERAL			2	1.C FE	400,000	109.6000	438,402	400,000	400,000					4.100	4.100	FA	6,196	16,400	02/22/2018	08/15/2032
023039-BP-4	AMARILLO TX HOTEL OCCUPANCY TA GENERAL			2	1.C FE	420,000	109.8320	461,296	420,000	420,000					4.150	4.148	FA	6,536	17,430	02/22/2018	08/15/2033
023039-BU-3	AMARILLO TX HOTEL OCCUPANCY TA GENERAL			2	1.C FE	1,200,000	109.5320	1,314,378	1,200,000	1,200,000					4.200	4.198	FA	18,900	50,400	02/22/2018	08/15/2038
03812D-AQ-6	APPLETON WI REDEV AUTH LEASE R GENERAL			2	1.C FE	1,100,000	107.0080	1,177,084	1,100,000	1,100,000					4.030	4.030	AO	11,083	44,330	04/12/2018	04/01/2038
04184R-CJ-7	ARLINGTON TX SPL TAX REVENUE GENERAL				1.E FE	1,000,000	108.9420	1,089,421	1,000,000	1,000,000					4.145	4.145	FA	15,659	41,450	03/08/2018	02/15/2037
052405-EM-5	AUSTIN TX CMNTY CLG DIST PUBLI EDUCATION			2	1.D FE	500,000	105.1990	525,994	500,000	500,000					4.056	4.056	FA	8,450	20,280	01/20/2018	08/01/2038
140542-CQ-2	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME				6. FE	1,362,125	82.0000	1,394,000	1,700,000	1,362,125					5.000	9.103	JJ			12/11/2018	07/01/2025
20281P-KT-8	CMWLTH FING AUTH PA EDUCATION				1.E FE	1,000,000	112.3090	1,123,088	1,000,000	1,000,000					3.864	3.864	JD	3,220	38,640	01/11/2018	06/01/2038
235241-WL-6	DALLASAREARAPIDTRANSIT SENIORMUNITAXBNDREV			2	1.B FE	4,503,615	99.5390	4,479,240	4,500,000	4,503,610		(5)			2.534	2.525	JD	9,503		12/21/2021	12/01/2036
25477G-EV-3	DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS				1.B FE	1,000,000	114.4110	1,144,112	1,000,000	1,000,000					5.282	5.282	JD	4,402	52,820	12/03/2010	12/01/2026
31315P-B9-9	FARMER MAC FAMCA 2.85 11/19/27				1.A	1,471,994	107.3110	1,851,111	1,725,000	1,600,470		18,272			2.850	4.250	MN	5,736	49,163	11/14/2013	11/19/2027
31315P-P7-8	FARMER MAC FAMCA 4.3 12/12/28				1.A	5,000,000	117.3680	5,868,381	5,000,000	5,000,000					4.300	4.300	JD	11,347	215,000	12/04/2013	12/12/2028
31331X-Z6-2	FEDERAL FARM CREDIT BANK FFCB 5.67 10/28/30				1.A	2,226,610	131.8640	2,505,419	1,900,000	2,098,565		(18,211)			5.670	4.238	AO	18,853	107,730	11/14/2013	10/28/2030
45204E-E4-6	ILLINOIS ST FIN AUTH REVENUE HIGHER EDUCATION				1.C FE	1,250,000	115.5830	1,444,789	1,250,000	1,250,000					3.915	3.915	AO	12,234	48,938	02/23/2018	10/01/2035
56155C-AL-2	MAMMOTH LAKES CA JUDGEMENT REV GENERAL			2	1.E FE	494,775	110.9070	554,535	500,000	496,059		492			4.250	4.358	AO	5,313	21,250	02/22/2018	10/01/2032
57563R-PQ-6	MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN			2	1.C FE	1,045,000	108.4290	1,133,087	1,045,000	1,045,000					4.408	4.408	JJ	23,032	46,064	05/21/2018	07/01/2034
613357-BM-3	MONTGOMERY CNTY MD LIMITED OBL GENERAL			2	1.B FE	2,493,450	108.1830	2,704,573	2,500,000	2,494,102		228			4.400	4.422	MN	18,333	110,000	11/08/2018	05/01/2038
62719P-BF-2	MURRIETA CA REDEV AGY SUCCESSO GENERAL			2	1.C FE	954,540	106.0000	1,060,004	1,000,000	960,975		1,761			3.750	4.091	FA	15,625	37,500	02/22/2018	08/01/2037
65887P-WQ-4	NORTHDAKOTAPUBFINAUTH MUNITAXBNDREV			2	1.C FE	3,670,881	100.1610	3,675,902	3,670,000	3,670,880					2.950	2.947	JD	2,707		12/29/2021	12/01/2037
73358X-DH-2	PORTAUTHORITYOFNEWYORKAND MUNITAXBNDREV			2	1.E FE	1,208,925	99.1630	1,204,833	1,215,000	1,208,927		2			2.495	2.547	FA	168		12/21/2021	02/15/2033
73358X-DJ-8	PORTAUTHORITYOFNEWYORKAND MUNITAXBNDREV			2	1.E FE	1,631,800	99.2690	1,628,009	1,640,000	1,631,802		2			2.595	2.643	FA	236		12/21/2021	02/15/2034
79207T-CF-6	SAINT LUCIE CNTY FL REVENUE GENERAL			2	1.D FE	1,000,000	107.6150	1,076,146	1,000,000	1,000,000					3.919	3.919	MN	6,532	39,190	01/12/2018	11/01/2038
881250-EH-3	TERREBONNE PARISH LA SALES & U GENERAL			2	1.C FE	1,100,000	112.8350	1,241,184	1,100,000	1,100,000					4.192	4.192	AO	11,528	46,112	04/27/2018	04/01/2031
91412G-TG-0	UNIV OF CALIFORNIA CA REVENUES TXBL-GEN-SER AJ				1.C FE	1,000,000	115.1540	1,151,545	1,000,000	1,000,000					4.601	4.601	MN	5,879	46,010	09/26/2013	05/15/2031
91428L-MG-8	UNIV OF HAWAII HI REVENUE HIGHER EDUCATION			2	1.D FE	997,120	107.2690	1,072,692	1,000,000	997,482		105			3.850	3.871	AO	9,625	38,500	01/10/2018	10/01/2038
916544-DY-2	UPPER SANTA CLARA VY CA JT PWR WATER			2	1.C FE	987,290	107.1010	1,071,008	1,000,000	989,030		466			3.750	3.840	FA	15,625	37,500	01/24/2018	08/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92419R-AQ-5	VERMONT ST HSG FIN AGY PROPERT MULTIFAMILY HSG				1.C FE	1,000,000	109.8450	1,098,455	1,000,000	1,000,000					3.800	3.800	MN	6,333	38,000	01/09/2018	11/01/2037
93730P-AM-8	WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B				1.B FE	1,000,000	111.2630	1,112,630	1,000,000	1,000,000					6.031	6.031	JJ	30,155	60,310	12/02/2010	07/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						41,018,125	XXX	44,601,318	41,365,000	41,029,027		3,112			XXX	XXX	XXX	283,210	1,223,017	XXX	XXX
31398S-UD-3	FANNIE MAE FNR 2010-138 Z			4	1.A	437,055	108.6240	535,613	493,090	472,366		279			4.000	5.154	MON	1,644	19,724	12/02/2010	12/25/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						437,055	XXX	535,613	493,090	472,366		279			XXX	XXX	XXX	1,644	19,724	XXX	XXX
3138L4-V5-9	FANNIE MAE FN AM4235			4	1.A	838,984	111.6330	914,021	818,771	828,686		(1,442)			4.440	4.192	MON	3,130	36,858	07/26/2013	08/01/2038
3138LA-EC-9	FNMA POOL FN AM9130			4	1.A	984,688	106.5700	1,065,696	1,000,000	988,004		559			3.410	3.526	MON	2,936	34,574	06/03/2015	07/01/2035
3138LA-KZ-1	FNMA POOL FN AM9311			4	1.A	837,248	107.7960	907,944	842,282	837,345		168			3.390	3.459	MON	2,459	28,950	06/03/2015	07/01/2035
3138LF-A4-0	FNMA DUS FN FN AN2726			4	1.A	4,216,481	103.3430	4,248,559	4,111,134	4,183,718		(6,600)			2.920	2.682	MON	10,337	121,712	08/11/2016	09/01/2036
3138LF-BX-5	FNMA DUS FN FN AN2753			4	1.A	2,137,430	103.3400	2,152,973	2,083,392	2,120,665		(3,380)			2.920	2.679	MON	5,239	61,680	08/15/2016	09/01/2036
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						9,014,831	XXX	9,289,193	8,855,579	8,958,418		(10,695)			XXX	XXX	XXX	24,101	283,774	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						50,470,011	XXX	54,426,124	50,713,669	50,459,811		(7,304)			XXX	XXX	XXX	308,955	1,526,515	XXX	XXX
00206R-GN-6	AT&T INC T 6.55 01/15/28				2.B FE	502,598	121.6610	608,304	500,000	501,917		(252)			6.550	6.472	JJ	15,101	32,750	11/26/2018	01/15/2028
00206R-GX-4	AT&T INC T 6.55 06/15/34				2.B FE	2,328,699	132.3210	2,646,422	2,000,000	2,287,640		(16,326)			6.550	4.986	JD	5,822	131,000	05/15/2019	06/15/2034
00206R-HS-4	AT&T INC T 3.6 07/15/25			2	2.B FE	991,981	106.7220	1,067,216	1,000,000	995,154		1,258			3.600	3.747	JJ	16,600	36,000	06/05/2019	07/15/2025
002824-BG-4	ABBOTT LABORATORIES ABT 4 3/4 11/30/36			2	1.F FE	2,092,979	127.9370	2,558,731	2,000,000	2,081,732		(4,001)			4.750	4.365	MN	8,181	95,000	01/15/2019	11/30/2036
00287Y-BX-6	ABBVIE INC ABBV 3.2 11/21/29			2	2.B FE	999,771	107.1560	1,071,559	1,000,000	999,801		27			3.200	3.203	MN	3,556	32,000	12/01/2020	11/21/2029
00287Y-CT-4	ABBVIE INC ABBV 3 1/4 10/01/22			2	2.B FE	750,426	101.2660	759,497	750,000	750,159		(250)			3.250	3.213	AO	6,094	24,375	12/01/2020	10/01/2022
00507V-AK-5	ACTIVISION BLIZZARD ATVI 3.4 09/15/26			2	2.A FE	2,139,432	107.1520	2,357,334	2,200,000	2,163,775		6,860			3.400	3.784	MS	22,024	74,800	04/23/2018	09/15/2026
00507V-AN-9	ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47			2	2.A FE	503,305	120.5200	602,599	500,000	503,143		(68)			4.500	4.458	JD	1,000	22,500	05/30/2019	06/15/2047
008117-AP-8	AETNA INC AET 2 3/4 11/15/22			2	2.B FE	732,023	101.3040	759,781	750,000	748,123		2,093			2.750	3.043	MN	2,635	20,625	05/21/2013	11/15/2022
00846U-AJ-0	AGILENT TECHNOLOGIES INC A 3 7/8 07/15/23			2	2.A FE	739,275	103.6990	777,745	750,000	748,060		1,198			3.875	4.050	JJ	13,401	29,063	07/23/2013	07/15/2023
00912X-AV-6	AIR LEASE CORPORATION AL 3 5/8 04/01/27			2	2.B FE	2,370,475	105.2680	2,631,696	2,500,000	2,409,838		14,962			3.625	4.402	AO	22,656	90,625	04/09/2019	04/01/2027
00914A-AE-2	AIR LEASE CORP AL 3 1/4 10/01/29			2	2.B FE	2,156,679	102.7090	2,156,899	2,100,000	2,156,605		(73)			3.250	2.848	AO	17,063		12/22/2021	10/01/2029
015271-AR-0	ALEXANDRIA REAL ESTATE E ARE 3 3/8 08/15/31			2	2.A FE	2,995,770	108.3620	3,250,872	3,000,000	2,996,565		297			3.375	3.389	FA	38,250	101,250	07/09/2019	08/15/2031
015271-AT-6	ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29			2	2.A FE	998,420	103.6150	1,036,147	1,000,000	998,794		134			2.750	2.767	JD	1,222	27,500	09/03/2019	12/15/2029
020002-AQ-4	ALLSTATE CORP ALL 5.35 06/01/33				1.G FE	1,011,380	126.0050	1,260,051	1,000,000	1,007,482		(468)			5.350	5.262	JD	4,458	53,500	06/01/2011	06/01/2033
02005N-BL-3	GENERAL MOTORS ACCEPTANCE CORP SENIORCORPBND			2	2.C FE	2,006,620	100.3560	2,007,118	2,000,000	2,006,575		(44)			1.450	1.246	AO	7,169		12/22/2021	10/02/2023
02209S-AU-7	ALTRIA GROUP INC MO 2 5/8 09/16/26			2	2.B FE	995,900	103.3900	1,033,898	1,000,000	997,933		407			2.625	2.672	MS	7,656	26,250	09/13/2016	09/16/2026
023135-BF-2	AMAZON.COM INC AMZN 3 7/8 08/22/37			2	1.E FE	5,423,730	117.7520	5,887,595	5,000,000	5,377,196		(19,040)			3.875	3.240	FA	69,427	193,750	07/18/2019	08/22/2037
023608-AG-7	AMEREN CORP AEE 3.65 02/15/26			2	2.A FE	999,110	106.5860	1,065,863	1,000,000	999,582		92			3.650	3.661	FA	13,789	36,500	11/17/2015	02/15/2026
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29				2.C FE	781,250	98.5520	769,935	781,250	781,249					4.000	3.999	FA	11,806	31,250	01/04/2017	02/15/2029
02378M-AA-9	AMER AIRLINE 19-1A PTT AAL 3 1/2 02/15/32				3.A FE	4,593,581	95.1510	4,370,816	4,593,581	4,593,580					3.500	3.500	FA	60,737	160,775	08/01/2019	08/15/2033
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS				2.A PL	937,500	94.3030	884,091	937,500	937,499					3.930	3.930	JD	1,638	36,844	06/18/2019	06/15/2024
025816-CN-7	AMERICAN EXPRESS CO SENIORCORPBND144A			2	1.G FE	2,321,029	107.2920	2,320,720	2,163,000	2,320,394		(634)			3.300	1.840	MN	11,500		12/21/2021	05/03/2027
025932-AK-0	AMERICAN FINANCIAL GROUP AFG 3 1/2 08/15/26			2	2.A FE	996,080	106.8560	1,068,559	1,000,000	998,010		390			3.500	3.547	FA	13,222	35,000	08/15/2016	08/15/2026
03027W-AK-8	AMERICAN TOWER TRUST I AMETOW 3.652 03/23/28				1.A FE	3,960,835	104.8180	4,192,712	4,000,000	3,974,521		8,098			3.652	3.791	MON	6,492	146,080	07/23/2019	03/23/2028
03027X-AB-6	AMERICAN TOWER CORPORATION AMT 3 1/2 01/31/23				2.C FE	480,340	102.7510	513,756	500,000	497,028		2,638			3.500	4.068	JJ	7,340	17,500	11/12/2014	01/31/2023
03027X-AR-1	AMERICAN TOWER CORPORATION AMT 3.6 01/15/28			2	2.C FE	483,495	107.6000	538,000	500,000	489,234		1,547			3.600	4.005	JJ	8,300	18,000	02/06/2018	01/15/2028
03063#-AA-2	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY TRUST				2.B FE	3,000,000	108.4360	3,253,080	3,000,000	2,999,999					4.680	4.680	JJ	67,480	140,400	12/04/2018	01/08/2026
03073E-AP-0	AMERISOURCEBERGEN CORP ABC 3.45 12/15/27			2	2.A FE	1,896,980	107.7700	2,155,400	2,000,000	1,931,817		9,918			3.450	4.101	JD	3,067	69,000	04/18/2018	12/15/2027
03076C-AH-9	AMERIPRISE FINANCIAL INC AMP 2 7/8 09/15/26			2	1.G FE	499,465	105.3820	526,912	500,000	499,736		51			2.875	2.887	MS	4,233	14,375	08/08/2016	09/15/2026
032095-AH-4	AMPHENOL CORP APH 4.35 06/01/29			2	2.A FE	5,288,380	113.7320	5,686,586	5,000,000	5,286,423		(1,577)			4.350	3.412	JD	18,125	130,500	12/15/2021	06/01/2029
032654-AN-5	ANALOG DEVICES INC ADI 3 1/2 12/05/26			2	1.G FE	1,452,060	109.1830	1,637,746	1,500,000	1,470,704		5,289			3.500	3.940	JD	3,792	52,500	04/16/2018	12/05/2026
032654-AP-0	ANALOG DEVICES INC ADI 4 1/2 12/05/36			2	1.G FE	2,323,983	117.5470	2,586,033	2,200,000	2,312,249		(5,983)			4.500	4.016	JD	7,150	99,000	10/22/2019	12/05/2036
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR ABIBB 3 3/4 07/15/42				2.B FE	923,770	109.0420	1,090,419	1,000,000	935,996		1,928			3.750	4.219	JJ	17,292	37,500	10/31/2014	07/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE ABIBB 4.95 01/15/42				2.B FE	1,075,571	125.8350	1,258,347	1,000,000	1,066,285		(2,017)			4.950	4.447	JJ	22,825	49,500	12/16/2016	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE ABIBB 4 04/13/28			2	2.B FE	992,160	111.2830	1,112,833	1,000,000	994,729		722			4.000	4.096	AO	8,667	40,000	03/20/2018	04/13/2028
03740L-AC-6	AONCORP SENIORCORPBND			2	2.A FE	489,613	101.8410	499,019	490,000	489,616		3			2.600	2.609	JD	1,026		11/29/2021	12/02/2031
037735-BZ-9	APPALACHIAN POWER CO AEP 5.95 05/15/33				2.A FE	2,022,020	127.5750	2,430,309	1,905,000	1,982,431		(4,804)			5.950	5.465	MN	14,483	113,348	06/21/2011	05/15/2033
037833-BG-4	APPLE INC AAPL 3.2 05/13/25				1.B FE	1,010,270	106.4390	1,064,386	1,000,000	1,004,094		(1,138)			3.200	3.071	MN	4,267	32,000	02/16/2016	05/13/2025
038222-AL-9	APPLIED MATERIALS INC AMAT 3.3 04/01/27			2	1.F FE	996,450	108.0270	1,080,273	1,000,000	997,992		345			3.300	3.342	AO	8,250	33,000	03/28/2017	04/01/2027
03939C-AA-1	ARCH CAPITAL FINANCE LLC ACGL 4.011 12/15/26			2	2.A FE	1,050,650	109.8680	1,098,682	1,000,000	1,027,714		(5,341)			4.011	3.370	JD	1,783	40,110	06/07/2017	12/15/2026
04010L-BB-8	ARESCAPITALCORPORATION SENIORCORPBND			2	2.C FE	2,115,855	99.6330	2,092,291	2,100,000	2,115,590		(265)			2.875	2.744	JD	2,683	31,026	11/10/2021	06/15/2028
042735-BF-6	ARROW ELECTRONICS INC ARW 3 7/8 01/12/28			2	2.C FE	995,750	108.4160	1,084,164	1,000,000	997,389		377			3.875	3.924	JJ	18,191	38,750	06/01/2017	01/12/2028
04317@-BJ-6	ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER & CO				2.B PL	1,000,000	108.7980	1,087,980	1,000,000	1,000,000					4.850	4.850	FA	18,592	48,500	02/13/2019	02/13/2026
045054-AF-0	ASHTEAD CAPITAL INC AHTLN 4 3/8 08/15/27			2	2.C FE	1,693,185	103.7840	1,816,217	1,750,000	1,710,850		5,923			4.375	4.834	FA	28,924	76,563	04/09/2019	08/15/2027
049560-AN-5	ATMOS ENERGY CORP ATO 3 06/15/27			2	1.E FE	1,994,500	106.0420	2,120,842	2,000,000	1,996,796		532			3.000	3.032	JD	2,667	60,000	06/05/2017	06/15/2027
05329W-AP-7	AUTONATION INC AN 3.8 11/15/27			2	2.C FE	952,220	107.8470	1,078,473	1,000,000	968,396		4,620			3.800	4.417	MN	4,856	38,000	04/16/2018	11/15/2027
05348E-AW-9	AVALONBAY COMMUNITIES AVB 3 1/2 11/15/25			2	1.G FE	996,740	107.2610	1,072,609	1,000,000	998,600		332			3.500	3.539	MN	4,472	35,000	11/04/2015	11/15/2025
053611-AG-4	AVERY DENNISON CORP AVY 3.35 04/15/23			2	2.B FE	929,420	102.1800	1,021,796	1,000,000	988,542		8,478			3.350	4.274	AO	7,072	33,500	12/10/2013	04/15/2023
053611-AJ-8	AVERY DENNISON CORP AVY 4 7/8 12/06/28			2	2.B FE	1,990,000	116.7130	2,334,250	2,000,000	1,992,570		880			4.875	4.939	JD	6,771	97,500	11/29/2018	12/06/2028
05369A-AL-5	AVIATIONCAPITALGROUPLLC SENIORCORPBND144A			2	2.B FE	1,943,980	97.3070	1,946,144	2,000,000	1,944,416		436			1.950	2.579	MS	10,942		12/15/2021	09/20/2026
053807-AR-4	AVNET INC AVT 4 7/8 12/01/22				2.C FE	748,410	103.5560	776,670	750,000	749,821		187			4.875	4.902	JD	3,047	36,563	11/20/2012	12/01/2022
053807-AS-2	AVNET INC AVT 4 5/8 04/15/26			2	2.C FE	992,760	109.6440	1,096,445	1,000,000	996,504		720			4.625	4.716	AO	9,764	46,250	03/21/2016	04/15/2026
05463H-AB-7	AXIS SPECIALTY FINANCE AXS 3.9 07/15/29			2	2.A FE	1,987,260	109.1830	2,183,652	2,000,000	1,990,055		1,111			3.900	3.977	JJ	35,967	78,000	06/12/2019	07/15/2029
05723K-AG-5	BAKERHUGHESHOLDINGSLLC SENIORCORPBND			2	1.G FE	2,642,350	105.7660	2,644,154	2,500,000	2,641,972		(378)			3.138	2.319	MN	11,768		12/21/2021	11/07/2029
06051G-EU-9	BANK OF AMERICA CORP BAC 3.3 01/11/23				1.G FE	998,210	102.7150	1,027,146	1,000,000	999,709		274			3.300	3.329	JJ	15,583	33,000	03/15/2016	01/11/2023
06051G-HX-0	BANKAMERICA CORP SENIORCORPBND			2	1.G FE	2,594,825	103.3340	2,583,345	2,500,000	2,593,435		(1,390)			2.884	2.357	AO			11/10/2021	10/22/2030
06406R-AD-9	BANK OF NEW YORK MELLON CORP/T BK 3 1/4 05/16/27			2	1.F FE	1,999,160	107.8550	2,157,099	2,000,000	1,999,515		81			3.250	3.255	MN	8,125	65,000	05/09/2017	05/16/2027
06887#-AG-6	BARRY-WEHMILLER COMPANIES, INC BARRYW 3.05 01/20/2033			1	2.C PL	2,000,000	94.9180	1,898,360	2,000,000	2,000,000					3.050	3.050	JJ	27,281	30,500	01/20/2021	01/20/2033
07177M-AB-9	BAXALTA INC TACHEM 4 06/23/25			2	2.B FE	295,297	107.7640	321,136	298,000	296,840		304			4.000	4.121	JD	265	11,920	06/03/2016	06/23/2025
071813-BP-3	BAXTER INTERNATIONAL INC BAX 3 1/2 08/15/46			2	2.B FE	722,840	109.1950	873,556	800,000	727,071		1,692			3.500	4.091	FA	10,578	28,000	06/06/2019	08/15/2046
071813-CM-9	BAXTER INTERNATIONAL INC SENIORCORPBND144A			2	2.B FE	980,000	100.8400	988,235	980,000	980,000					2.453	2.452	JD	2,003		11/16/2021	12/01/2028
07274N-BA-0	BAYER US FINANCE II LLC BAYNGR 5 1/2 07/30/35				2.B FE	703,144	124.2540	838,718	675,000	699,219		(1,209)			5.500	5.130	JJ	15,572	37,125	07/12/2018	07/30/2035
07330M-AB-3	BRANCH BANKING & TRUST TFC 3 5/8 09/16/25			2	1.F FE	1,010,970	107.0350	1,070,354	1,000,000	1,004,578		(1,160)			3.625	3.490	MS	10,573	36,250	12/14/2015	09/16/2025
07330M-AC-1	BRANCH BANKING & TRUST TFC 2.636 09/17/29			2	1.F FE	2,000,000	102.8970	2,057,940	2,000,000	2,000,000					2.636	2.636	MS	15,230	52,720	09/09/2019	09/17/2029
075887-AQ-2	BECTON DICKINSON AND COMPANY BDX 6.7 08/01/28				2.C FE	595,145	124.2650	621,323	500,000	500,000		(51,970)			6.700	4.405	FA	13,958	33,500	05/05/2011	08/01/2028
084423-AP-7	BERKLEY (WR) CORPORATION WRB 6 1/4 02/15/37				2.A FE	2,229,440	133.2210	2,664,430	2,000,000	2,204,521		(8,676)			6.250	5.261	FA	47,222	125,000	12/12/2018	02/15/2037
084423-AS-1	BERKLEY (WR) CORPORATION WRB 4 5/8 03/15/22				2.A FE	1,266,018	100.7530	1,259,417	1,250,000	1,251,113		(5,324)			4.625	4.183	MS	17,023	57,813	11/06/2018	03/15/2022
09062X-AF-0	BIOGEN INC BIIB 4.05 09/15/25			2	1.G FE	1,011,720	108.5900	1,085,903	1,000,000	1,004,814		(1,265)			4.050	3.901	MS	11,925	40,500	12/09/2015	09/15/2025
092113-AH-2	BLACK HILLS CORPORATION BKH 4 1/4 11/30/23			2	2.A FE	995,380	105.1580	1,051,576	1,000,000	998,964		509			4.250	4.307	MN	3,660	42,500	12/05/2013	11/30/2023
092113-AQ-2	BLACK HILLS CORPORATION BKH 4.35 05/01/33			2	2.A FE	995,430	113.7320	1,137,325	1,000,000	996,190		255			4.350	4.393	MN	7,250	43,500	08/14/2018	05/01/2033
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO BX 2 1/2 01/10/30			2	1.E FE	4,936,700	101.6960	5,084,784	5,000,000	4,949,319		5,600			2.500	2.641	JJ	59,375	125,000	09/03/2019	01/10/2030
09261H-AJ-6	BLACKSTONEPRIVATECREDITFUND SENIORCORPBND144A			2	2.C FE	3,589,308	100.5150	3,618,539	3,600,000	3,589,469		161			3.374	3.436	MS	13,159		11/15/2021	03/15/2027
09579@-AA-8	Blue Ocean Income Fund II LP Blue Ocean Inc Fdll 6% 9/22/30				2.A PL	1,509,050	97.1320	1,465,775	1,509,050	1,509,050					6.000	5.984	JJ	115,452		12/14/2021	09/22/2030
097023-BK-0	BOEING CO BA 3.3 03/01/35			2	2.C FE	312,587	100.7540	347,601	345,000	317,069		1,573			3.300	4.102	MS	3,795	11,385	01/15/2019	03/01/2035
099724-AJ-5	BORGWARNER INC BWA 3 3/8 03/15/25			2	2.A FE	747,315	105.6170	792,131	750,000	749,030		282			3.375	3.418	MS	7,453	25,313	06/02/2015	03/15/2025
10373Q-AE-0	BPCAPITALMARKETSAMERICAINC SENIORCORPBND			2	1.F FE	5,311,141	113.3880	5,329,238	4,700,000	5,309,227		(1,914)			4.234	2.117	MN	30,402		12/21/2021	11/06/2028
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC BPLN 3.017 01/16/27			2	1.F FE	1,000,000	105.6370	1,056,375	1,000,000	1,000,000					3.017	3.017	JJ	13,828	30,170	12/14/2018	01/16/2027
10510K-AC-1	BRAMBLES USA INC BXBAU 4 1/8 10/23/25			2	2.A FE	999,250	108.2260	1,082,261	1,000,000	999,686		75			4.125	4.134	AO	7,792	41,250	11/12/2015	10/23/2025
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC BHF 3.7 06/22/27			2	2.B FE	560,568	107.7980	604,748	561,000	560,736		43			3.700	3.710	JD	519	20,757	05/01/2018	06/22/2027
110122-CQ-9	BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39			2	1.F FE	5,145,049	118.6230	5,634,580	4,750,000	5,122,292		(15,840)			4.125	3.508	JD	8,708	195,938	07/17/2020	06/15/2039
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31				2.B FE	1,596,751	101.4880	1,620,518	1,596,751	1,596,751					4.125	4.146	MJSD	2,013	65,866	03/20/2018	09/20/2031
11120V-AH-6	BRIXMOR OPERATING PART BRX 4 1/8 05/15/29			2	2.C FE	998,040	110.8680	1,108,680	1,000,000	998,486		172			4.125	4.149	MN	5,271	41,250	05/07/2019	05/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11133T-AC-7	BROADRIDGE FINANCIAL SOL BR 3.4 06/27/26			2	2.A FE	2,900,050	106.6540	3,199,625	3,000,000	2,936,876		12,553			3.400	3.914	JD	1,133	102,000	01/08/2019	06/27/2026
11134L-AH-2	BROADCOM CRP / CAYMN FI AVGO 3 7/8 01/15/27			2	2.C FE	965,840	108.4470	1,084,472	1,000,000	979,105		3,636			3.875	4.341	JJ	17,868	38,750	02/09/2018	01/15/2027
11134L-AR-0	BROADCOM CRP / CAYMN FI AVGO 3 1/2 01/15/28			2	2.C FE	1,369,200	106.9720	1,604,586	1,500,000	1,410,986		12,506			3.500	4.638	JJ	24,208	52,500	06/18/2018	01/15/2028
117043-AS-8	BRUNSWICK CORP SENIORCORPBND			2	2.B FE	2,214,653	98.6280	2,219,139	2,250,000	2,214,799		147			0.850	1.458	FA	7,066		12/22/2021	08/18/2024
124900-AB-7	CCL INDUSTRIES INC CCLBCN 3 1/4 10/01/26			2	2.B FE	995,070	105.0870	1,050,871	1,000,000	997,468		485			3.250	3.308	AO	8,125	32,500	09/15/2016	10/01/2026
12503M-AA-6	CBOE HOLDINGS INC CBOE 3.65 01/12/27			2	1.G FE	1,950,540	108.4810	2,169,627	2,000,000	1,968,664		5,520			3.650	3.997	JJ	34,269	73,000	07/19/2018	01/12/2027
12527G-AH-6	CF INDUSTRIES INC CF 4 1/2 12/01/26				2.C FE	1,779,138	111.0330	1,943,077	1,750,000	1,769,850		(3,560)			4.500	4.242	JD	6,563	78,750	04/05/2019	12/01/2026
12541W-AA-8	CH ROBINSON WORLDWIDE CHRW 4.2 04/15/28			2	2.A FE	1,988,040	112.5680	2,251,364	2,000,000	1,991,916		1,099			4.200	4.274	AO	17,733	84,000	04/09/2018	04/15/2028
126117-AT-7	CNA FINANCIAL CORP CNA 4 1/2 03/01/26			2	2.A FE	2,995,930	110.2510	3,307,523	3,000,000	2,997,631		506			4.500	4.521	MS	45,000	135,000	11/06/2018	03/01/2026
12626P-AM-5	CRH AMERICA INC CRHID 3 7/8 05/18/25			2	2.A FE	1,023,340	107.0260	1,070,257	1,000,000	1,009,016		(2,651)			3.875	3.569	MN	4,628	38,750	02/16/2016	05/18/2025
12636Y-AA-0	CRH AMERICA FINANCE INC CRHID 3.4 05/09/27			2	2.A FE	992,710	106.7920	1,067,922	1,000,000	995,785		704			3.400	3.487	MN	4,911	34,000	05/02/2017	05/09/2027
12636Y-AC-6	CRH AMERICA FINANCE INC CRHID 3.95 04/04/28			2	2.A FE	488,970	110.3220	551,610	500,000	492,399		1,041			3.950	4.229	AO	4,773	19,750	07/19/2018	04/04/2028
126408-GH-0	CSX CORP CSX 6 10/01/36				2.A FE	2,161,969	137.0060	2,568,857	1,875,000	2,127,295		(11,615)			6.000	4.723	AO	28,125	112,500	11/07/2018	10/01/2036
126650-CM-0	CVS PASSTHROUGH TRUST CVS 4 7/8 07/20/35			2	2.B FE	1,103,190	122.8520	1,228,517	1,000,000	1,081,313		(4,642)			4.875	4.066	JJ	21,802	48,750	11/10/2016	07/20/2035
127055-AH-4	CABOT CORP CBT 3.7 07/15/22				2.B FE	771,218	101.5410	761,561	750,000	751,377		(2,493)			3.700	3.353	JJ	12,796	27,750	11/28/2012	07/15/2022
127387-AL-2	CADENCE DESIGN SYS INC CDNS 4 3/8 10/15/24			2	1.G FE	2,520,020	107.5230	2,688,075	2,500,000	2,509,074		(3,316)			4.375	4.223	AO	23,090	109,375	05/18/2018	10/15/2024
133131-AW-2	CAMDEN PROPERTY TRUST CPT 4.1 10/15/28			2	1.G FE	2,996,790	112.9020	3,387,046	3,000,000	2,997,717		286			4.100	4.113	AO	25,967	123,000	10/02/2018	10/15/2028
13342B-AL-9	CAMERON INTL CORP SLB 4 12/15/23			2	2.A FE	996,410	103.1320	1,031,321	1,000,000	999,180		395			4.000	4.044	JD	1,778	40,000	12/11/2013	12/15/2023
134429-BG-3	CAMPBELL SOUP CO CPB 4.15 03/15/28			2	2.C FE	998,870	111.1390	1,111,388	1,000,000	999,244		105			4.150	4.164	MS	12,219	41,500	03/12/2018	03/15/2028
14040H-BF-1	CAPITAL ONE FINANCIAL CORPORAT COF 3 3/4 04/24/24			2	2.A FE	1,031,760	105.4750	1,054,751	1,000,000	1,009,788		(4,155)			3.750	3.292	AO	6,979	37,500	04/13/2016	04/24/2024
14040H-BK-0	CAPITAL ONE FINANCIAL CORPORAT COF 3 3/4 07/28/26			2	2.B FE	3,203,070	107.1480	3,214,440	3,000,000	3,201,427		(1,643)			3.750	2.173	JJ	47,813		12/15/2021	07/28/2026
14149Y-BJ-6	CARDINAL HEALTH INC CAH 3.41 06/15/27			2	2.B FE	1,000,000	107.3810	1,073,805	1,000,000	1,000,000					3.410	3.410	JD	1,516	34,100	06/01/2017	06/15/2027
142339-AF-7	CARLISLE COS INC CSL 3 3/4 11/15/22			2	2.B FE	747,653	101.8040	763,533	750,000	749,758		268			3.750	3.788	MN	3,594	28,125	11/15/2012	11/15/2022
142339-AH-3	CARLISLE COS INC CSL 3 3/4 12/01/27			2	2.B FE	4,223,817	108.1320	4,217,145	3,900,000	4,220,121		(3,696)			3.750	2.202	JD	12,188		12/02/2021	12/01/2027
144285-AK-9	CARPENTER TECHNOLOGY CRS 4.45 03/01/23			2	3.C FE	482,789	102.1470	490,306	480,000	480,352		(338)			4.450	4.374	MS	7,120	21,360	06/13/2013	03/01/2023
149123-BS-9	CATERPILLAR INC CAT 5.2 05/27/41				1.F FE	1,165,860	137.5110	1,375,113	1,000,000	1,137,266		(4,526)			5.200	4.162	MN	4,911	52,000	11/03/2014	05/27/2041
149123-CF-6	CATERPILLAR INC CAT 3 1/4 09/19/49			2	1.F FE	1,981,800	110.3740	2,207,485	2,000,000	1,982,647		378			3.250	3.298	MS	18,417	65,000	09/16/2019	09/19/2049
15189T-AX-5	CENTERPOINT ENERGY CNP 2.95 03/01/30			2	2.B FE	1,992,060	103.4170	2,068,349	2,000,000	1,993,660		676			2.950	2.994	MS	19,667	59,000	08/12/2019	03/01/2030
161175-BJ-2	CHARTER COMM OPT LLC/CAP CHTR 3 3/4 02/15/28			2	2.C FE	930,960	107.2410	1,072,406	1,000,000	953,505		6,433			3.750	4.631	FA	14,167	37,500	04/11/2018	02/15/2028
166756-AR-7	CHEVRON USA INC CVX 3.85 01/15/28			2	1.D FE	982,423	111.2090	1,112,088	1,000,000	984,588		2,165			3.850	4.141	JJ	17,753	38,500	01/06/2021	01/15/2028
166764-BD-1	CHEVRON CORP CVX 3.326 11/17/25			2	1.D FE	1,000,000	107.0350	1,070,351	1,000,000	1,000,000					3.326	3.326	MN	4,065	33,260	11/09/2015	11/17/2025
17136M-AA-0	CHURCH&DWIGHTCOINC SENIORCORPBND			2	2.A FE	3,173,481	100.8490	3,207,004	3,180,000	3,173,510		29			2.300	2.323	JD	4,267		12/01/2021	12/15/2031
17252M-AL-4	CINTAS CORPORATION NO. 2 CTAS 3 1/4 06/01/22			2	1.G FE	558,784	100.4410	552,427	550,000	550,202		(1,129)			3.250	3.040	JD	1,490	17,875	05/28/2013	06/01/2022
172967-KU-4	CITIGROUP INC C 4 1/8 07/25/28				2.B FE	1,927,760	109.9890	2,199,777	2,000,000	1,949,007		6,520			4.125	4.579	JJ	35,750	82,500	07/19/2018	07/25/2028
172967-MS-7	CITIGROUP INC SENIORCORPBND			2	1.G FE	2,118,354	100.9410	2,119,766	2,100,000	2,118,121		(233)			2.572	2.458	JD	4,201	27,006	11/10/2021	06/03/2031
18551P-AC-3	CLECO CORPORATE HOLDINGS CNL 3.743 05/01/26			2	2.C FE	1,000,000	106.7520	1,067,524	1,000,000	1,000,000					3.743	3.743	MN	6,238	37,430	04/28/2017	05/01/2026
189054-AU-3	CLOROX COMPANY CLX 3 1/2 12/15/24			2	2.A FE	1,004,250	106.6080	1,066,079	1,000,000	1,001,494		(505)			3.500	3.443	JD	1,556	35,000	01/07/2016	12/15/2024
191098-AK-8	COCA COLA BOTTL CO CONSL COKE 3.8 11/25/25			2	2.B FE	1,005,510	107.9550	1,079,553	1,000,000	1,002,337		(576)			3.800	3.732	MN	3,800	38,000	12/07/2015	11/25/2025
19828J-AB-4	COLUMBIA PROPERTY TRUST CXP 3.65 08/15/26			2	2.C FE	996,260	108.8090	1,088,091	1,000,000	998,104		370			3.650	3.695	FA	13,789	36,500	08/03/2016	08/15/2026
20030N-AF-8	COMCAST CORPORATION CMCSA 5.65 06/15/35				1.G FE	1,000,630	132.4030	1,324,035	1,000,000	1,000,470		(23)			5.650	5.645	JD	2,511	56,500	06/23/2011	06/15/2035
20030N-CL-3	COMCAST CORPORATION CMCSA 4.6 10/15/38			2	1.G FE	4,279,526	121.8400	4,751,742	3,900,000	4,243,089		(15,426)			4.600	3.855	AO	37,873	179,400	07/24/2019	10/15/2038
200340-AQ-0	COMERICA INC CMA 3.8 07/22/26				2.B FE	2,933,340	107.9200	3,237,587	3,000,000	2,959,367		7,947			3.800	4.129	JJ	50,350	114,000	07/19/2018	07/22/2026
205887-CD-2	CONAGRA BRANDS INC CAG 5.3 11/01/38			2	2.C FE	2,052,530	126.8150	2,536,302	2,000,000	2,048,071		(1,977)			5.300	5.076	MN	17,667	106,000	06/14/2019	11/01/2038
20825C-AX-2	CONOCOPHILLIPS COP 4.3 08/15/28			2	1.G FE	997,390	112.6360	1,126,359	1,000,000	997,652		262			4.300	4.341	FA	16,244	21,500	02/08/2021	08/15/2028
20826F-AF-3	CONOCOPHILLIPS COMPANY COP 4.15 11/15/34			2	1.G FE	999,590	114.5230	1,145,231	1,000,000	999,702		17			4.150	4.153	MN	5,303	41,500	11/06/2014	11/15/2034
209111-EH-2	CONSOLIDATED EDISON CO O ED 5.3 03/01/35				2.A FE	881,110	124.0560	1,079,285	870,000	877,809		(404)			5.300	5.205	MS	15,370	46,110	07/06/2011	03/01/2035
21036P-AS-7	CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27			2	2.B FE	997,660	107.8370	1,078,372	1,000,000	998,646		226			3.500	3.528	MN	5,056	35,000	05/02/2017	05/09/2027
219350-AX-3	CORNING INC GLW 4.7 03/15/37				2.A FE	2,662,675	118.2570	3,252,065	2,750,000	2,672,350		3,338			4.700	4.965	MS	38,057	129,250	11/06/2018	03/15/2037
224399-AR-6	CRANE CO CR 4.45 12/15/23			2	2.B FE	999,920	105.4480	1,054,484	1,000,000	999,982		9			4.450	4.451	JD	1,978	44,500	12/10/2013	12/15/2023
22822R-BH-2	CROWN CASTLE TOWERS LLC CCI_18 CROCAS 4.241 07/15/28			2	1.F FE	1,000,000	109.0870	1,090,869	1,000,000	1,000,000					4.241	4.241	MON	1,885	42,410	06/28/2018	07/15/2028
22822V-AH-4	CROWN CASTLE INTERNATIONAL COR CCI 3.65 09/01/27			2	2.C FE	969,980	107.6500	1,076,504	1,000,000	980,871		2,950			3.650	4.031	MS	12,167	36,500	02/06/2018	09/01/2027
233851-BW-3	DAIMLER FINANCE NA LLC DAIGR 3.3 05/19/25			1	1.G FE	699,209	105.7080	739,955	700,000	699,689		85			3.300	3.314	MN	2,695	23,100	03/09/2016	05/19/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
233853-AG-5	DAIMLERTRUCKSFINANCENORTHA SENIORCORPBND144A				2.A FE	3,165,253	100.4320	3,188,704	3,175,000	3,165,313		60			2.602	2.650	JD	3,901		12/02/2021	12/14/2028
244199-BG-9	DEERE & COMPANY DE 2 7/8 09/07/49			2	1.F FE	4,850,000	103.9720	5,198,593	5,000,000	4,857,303		3,255			2.875	3.028	MS	45,521	143,750	09/20/2019	09/07/2049
251526-CP-2	DEUTSCHEBANKAG(NEWYORKBRA SRBNCORPBND			2	2.B FE	1,810,000	100.0340	1,810,618	1,810,000	1,810,000					2.465	2.465	MN	5,577		11/10/2021	11/16/2027
25179M-AV-5	DEVON ENERGY CORPORATION DVN 5.85 12/15/25			2	2.C FE	2,786,775	114.3850	2,859,633	2,500,000	2,658,938		(39,013)			5.850	3.989	JD	6,500	146,250	07/19/2018	12/15/2025
254010-AD-3	DIGNITY HEALTH CATMED 3.812 11/01/24				2.A FE	1,024,760	105.9030	1,059,035	1,000,000	1,008,746		(2,889)			3.812	3.485	MN	6,353	38,120	12/09/2015	11/01/2024
25466A-AJ-0	DISCOVER BANK DFS 3.45 07/27/26			2	2.B FE	998,910	105.9680	1,059,684	1,000,000	999,455		108			3.450	3.463	JJ	14,758	34,500	07/21/2016	07/27/2026
254687-DH-6	DISNEY (WALT) COMPANY DIS 7.43 10/01/26				2.A FE	552,130	125.8760	629,382	500,000	538,234		(6,856)			7.430	5.575	AO	9,288	37,150	11/27/2019	10/01/2026
25468P-DF-0	WALT DISNEY COMPANY/THE DIS 3.15 09/17/25				2.A FE	997,620	106.1120	1,061,116	1,000,000	999,028		243			3.150	3.178	MS	9,100	31,500	09/14/2015	09/17/2025
256746-AH-1	DOLLAR TREE INC DLTR 4.2 05/15/28			2	2.B FE	1,743,295	111.7310	1,955,286	1,750,000	1,745,242		638			4.200	4.249	MN	9,392	73,500	04/09/2019	05/15/2028
260543-CY-7	DOW CHEMICAL CO/THE DOW 4.8 11/30/28			2	2.B FE	1,998,121	116.7730	2,335,453	2,000,000	1,998,502		179			4.800	4.813	MN	8,267	96,000	11/25/2019	11/30/2028
26078J-AE-0	DOWDUPONT INC DD 5.319 11/15/38			2	2.A FE	4,285,240	128.9550	5,158,183	4,000,000	4,258,960		(10,826)			5.319	4.733	MN	27,186	212,760	07/18/2019	11/15/2038
26138E-AS-8	DR PEPPER SNAPPLE GROUP KDP 3.4 11/15/25			2	2.B FE	1,975,870	106.1540	2,123,088	2,000,000	1,989,638		2,453			3.400	3.544	MN	8,689	68,000	11/12/2015	11/15/2025
26441Y-AZ-0	DUKE REALTY LP DRE 3 1/4 06/30/26			2	2.A FE	990,700	106.4900	1,064,904	1,000,000	995,438		925			3.250	3.360	JD	90	32,500	06/16/2016	06/30/2026
26441Y-BB-2	DUKE REALTY LP DRE 4 09/15/28			2	2.A FE	989,260	111.8370	1,118,373	1,000,000	992,337		973			4.000	4.132	MS	11,778	40,000	09/04/2018	09/15/2028
26444H-AK-7	DUKE ENERGY FLORIDA LLC SECUREDCORPBND			2	1.F FE	7,698,358	101.3690	7,815,582	7,710,000	7,698,411		53			2.603	2.620	JD	16,167		11/29/2021	12/15/2031
266233-AG-0	DUQUESNE LIGHT HOLDINGS DQE 3.616 08/01/27			2	2.C FE	1,000,000	106.1040	1,061,044	1,000,000	1,000,000					3.616	3.616	FA	15,067	36,160	07/19/2017	08/01/2027
26884A-BF-9	ERP OPERATING LP EQR 2.85 11/01/26			2	1.G FE	496,705	104.9760	524,881	500,000	498,299		323			2.850	2.926	MN	2,375	14,250	10/04/2016	11/01/2026
26884L-AF-6	EQT CORP EQT 3.9 10/01/27			2	3.A FE	1,168,900	107.4320	1,342,901	1,250,000	1,191,524		8,629			3.900	4.842	AO	12,188	48,750	04/09/2019	10/01/2027
26885B-AC-4	EQM MIDSTREAM PARTNERS LP EQM 5 1/2 07/15/28			2	3.C FE	995,380	109.8530	1,098,534	1,000,000	996,748		402			5.500	5.560	JJ	25,361	55,000	06/20/2018	07/15/2028
277432-AW-0	EASTMAN CHEMICAL CO EMN 4 1/2 12/01/28			2	2.C FE	991,260	113.7850	1,137,850	1,000,000	993,609		768			4.500	4.609	JD	3,750	45,000	10/30/2018	12/01/2028
278058-AY-8	EATON CORP ETN 5.45 10/15/34				2.A FE	867,615	126.2510	946,880	750,000	832,135		(4,723)			5.450	4.326	AO	8,629	40,875	02/25/2013	10/15/2034
278265-AE-3	EATON VANCE CORP MS 3 1/2 04/06/27			2	2.A FE	997,430	107.6050	1,076,051	1,000,000	998,537		249			3.500	3.531	AO	8,264	35,000	04/10/2017	04/06/2027
278865-BM-1	ECOLABINC SENIORCORPBND			2	1.G FE	4,258,381	99.3630	4,232,868	4,260,000	4,258,381					2.278	2.282	FA	4,313		12/06/2021	02/01/2032
283677-AW-2	EL PASO ELECTRIC CO EE 6 05/15/35				2.B FE	544,445	131.1470	609,834	465,000	522,391		(3,015)			6.000	4.743	MN	3,565	27,900	04/10/2013	05/15/2035
285512-AD-1	ELECTRONIC ARTS INC EA 4.8 03/01/26			2	2.A FE	3,600,230	111.6710	3,908,474	3,500,000	3,565,542		(15,479)			4.800	4.267	MS	56,000	168,000	12/20/2019	03/01/2026
291011-BD-5	EMERSON ELECTRIC CO EMR 5 1/4 11/15/39				1.F FE	3,451,230	133.3780	4,001,344	3,000,000	3,404,137		(14,974)			5.250	4.173	MN	20,125	157,500	09/06/2018	11/15/2039
29359U-AA-7	ENSTAR GROUP LTD ESGR 4 1/2 03/10/22			2	2.C FE	1,013,560	100.2420	1,002,420	1,000,000	1,000,340		(3,033)			4.500	4.188	MS	13,875	45,000	03/31/2017	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD ESGR 4.95 06/01/29			2	2.C FE	996,100	111.2500	1,112,500	1,000,000	996,937		334			4.950	5.000	JD	4,125	49,500	05/23/2019	06/01/2029
29364W-AR-9	ENTERGY LOUISIANA LLC ETR 3.3 12/01/22			2	1.F FE	613,500	101.4780	608,865	600,000	601,118		(1,610)			3.300	3.020	JD	1,650	19,800	05/22/2013	12/01/2022
293791-AT-6	ENTERPRISE PRODUCTS OPERATING EPD 5 3/4 03/01/35				2.A FE	441,829	124.5000	544,065	437,000	440,454		(173)			5.750	5.664	MS	8,376	25,128	07/13/2011	03/01/2035
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING EPD 4.15 10/16/28			2	2.A FE	1,995,280	112.2890	2,245,773	2,000,000	1,996,601		425			4.150	4.179	AO	17,292	83,000	10/03/2018	10/16/2028
294429-AG-0	EQUIFAX INC EFX 7 07/01/37				2.B FE	929,046	141.2420	1,179,372	835,000	920,196		(3,266)			7.000	5.981	JJ	29,225	58,450	02/08/2019	07/01/2037
294429-AL-9	EQUIFAX INC EFX 3 1/4 06/01/26			2	2.B FE	2,421,915	105.4760	2,636,901	2,500,000	2,454,414		9,157			3.250	3.695	JD	6,771	81,250	02/23/2018	06/01/2026
296418-AA-0	ESCORT VESSELS LLC ESCORT VESSELS LLC 4.5 7/31/32			1	1.G PL	2,500,000	98.3400	2,458,493	2,500,000	2,500,000					4.500	4.526	MJSD	313	108,125	01/15/2021	07/31/2032
29717P-AU-1	ESSEX PORTFOLIO LP ESS 3 01/15/30			2	2.A FE	2,958,960	104.8610	3,145,832	3,000,000	2,967,216		3,531			3.000	3.155	JJ	41,500	90,000	07/29/2019	01/15/2030
29736R-AF-7	ESTEE LAUDER CO INC EL 3.7 08/15/42				1.E FE	624,818	112.4790	843,591	750,000	645,137		2,937			3.700	4.773	FA	10,483	27,750	11/14/2013	08/15/2042
299808-AF-2	EVEREST REINSURANCE HLDG RE 4.868 06/01/44				1.G FE	3,054,120	125.9030	3,777,094	3,000,000	3,050,998		(1,256)			4.868	4.744	JD	12,170	146,040	04/02/2019	06/01/2044
30212P-AP-0	EXPEDIA INC EXPE 3.8 02/15/28			2	2.C FE	4,013,380	106.8400	4,273,595	4,000,000	4,013,837		(2,879)			3.800	3.716	FA	57,422	152,000	08/13/2019	02/15/2028
30231G-AT-9	EXXON MOBIL CORP XOM 3.043 03/01/26			2	1.D FE	1,000,000	105.9310	1,059,311	1,000,000	1,000,000					3.043	3.043	MS	10,143	30,430	02/29/2016	03/01/2026
30231G-AY-8	EXXON MOBIL CORP XOM 2.995 08/16/39			2	1.D FE	4,750,000	102.5830	4,872,678	4,750,000	4,750,000					2.995	2.995	FA	53,348	142,263	08/13/2019	08/16/2039
31428X-AX-4	FEDEX CORP FDX 4.9 01/15/34				2.B FE	3,670,540	121.3650	4,247,771	3,500,000	3,646,225		(9,120)			4.900	4.445	JJ	79,081	171,500	05/20/2019	01/15/2034
31620M-AY-2	FIDELITY NATIONAL INFORM FIS 4 1/4 05/15/28			2	2.B FE	1,993,080	112.0190	2,240,374	2,000,000	1,995,256		635			4.250	4.293	MN	10,861	85,000	05/14/2018	05/15/2028
31677A-AB-0	FIFTH THIRD BANK FITB 3.85 03/15/26			2	2.A FE	999,010	108.0070	1,080,069	1,000,000	999,537		100			3.850	3.862	MS	11,336	38,500	03/10/2016	03/15/2026
31847R-AF-9	FIRST AMERICAN FINANCIAL FAF 4.6 11/15/24				2.B FE	2,415,288	108.4970	2,603,929	2,400,000	2,407,811		(2,496)			4.600	4.478	MN	14,107	110,400	11/05/2018	11/15/2024
337738-AP-3	FISERV INC FISV 3.85 06/01/25			2	2.B FE	2,487,600	106.8910	2,672,274	2,500,000	2,493,507		1,743			3.850	3.932	JD	8,021	96,250	06/18/2018	06/01/2025
33938E-AU-1	FLEX LTD FLEX 4 3/4 06/15/25			2	2.C FE	600,978	108.8750	653,250	600,000	600,564		(148)			4.750	4.720	JD	1,267	28,500	10/11/2018	06/15/2025
343498-AC-5	FLOWERSFOODSINC SENIORCORPBND			2	2.B FE	1,964,560	98.6980	1,973,960	2,000,000	1,964,976		416			2.400	2.615	MS	14,133		11/16/2021	03/15/2031
344908-AD-6	NFL TRUST XI NFL TRUST XI 3.33 10/5/32				1.F FE	2,000,000	108.6360	2,172,727	2,000,000	2,000,000					3.330	3.330	OCT	15,910	67,525	08/20/2020	10/05/2032
347466-AC-8	IRWIN LAND LLC IRWINL 5.17 12/15/35				1.E FE	3,190,830	118.7200	3,561,605	3,000,000	3,153,444		(21,434)			5.170	4.499	JD	6,893	155,100	12/10/2018	12/15/2035
34964C-AA-4	FORTUNE BRANDS HOME & SE FBHS 4 06/15/25			2	2.B FE	1,997,420	107.3040	2,146,081	2,000,000	1,998,653		357			4.000	4.021	JD	3,556	80,000	08/28/2018	06/15/2025
35137L-AH-8	FOX CORP FOXA 4.709 01/25/29			2	2.B FE	3,000,000	114.4250	3,432,765	3,000,000	3,000,000					4.709	4.709	JJ	61,217	141,270	03/30/2020	01/25/2029
35805B-AA-6	FRESENIUS MED CARE III FMEGR 3 3/4 06/15/29			2	2.C FE	984,610	107.0150	1,070,154	1,000,000	987,959		1,365			3.750	3.938	JD	1,667	37,500	06/13/2019	06/15/2029
361841-AR-0	GLPCAPITALLP SENIORCORPBND			2	2.C FE	188,814	100.5260	190,999	190,000	188,817		3			3.250	3.323	JJ	309		12/07/2021	01/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36198*-AA-4	GI MANAGER LP GI MANAGER LP				1.G PL	2,000,000	102.6040	2,052,089	2,000,000	2,000,000					3.940	3.942	JJ	36,336	78,800	10/30/2019	10/30/2024
362576-AA-0	GSW Arena Holdings LLC GSW Arena Holdngs 4.15 6/30/30				2.B PL	1,900,000	108.9990	2,070,981	1,900,000	1,900,000					4.150	4.172	MJSD	219	78,850	09/02/2020	06/30/2030
37045X-BT-2	GENERAL MOTORS FINANCIAL CO IN GM 4.35 01/17/27			2	2.C FE	2,030,180	110.1890	2,203,785	2,000,000	2,017,066		(3,135)			4.350	4.153	JJ	39,633	87,000	06/27/2017	01/17/2027
37331N-AD-3	GEORGIA-PACIFIC LLC GP 3.734 07/15/23			1	1.G FE	1,077,630	103.5620	1,035,619	1,000,000	1,015,976		(12,032)			3.734	2.469	JJ	17,218	37,340	08/02/2016	07/15/2023
377372-AJ-6	GLAXOSMITHKLINE CAP INC GSK 4.2 03/18/43				1.F FE	1,013,440	122.1900	1,221,901	1,000,000	1,011,385		(331)			4.200	4.119	MS	12,017	42,000	10/31/2014	03/18/2043
378272-AN-8	Glencore Funding GLENLN 4 03/27/27			2	2.A FE	2,445,335	108.0040	2,700,110	2,500,000	2,465,616		5,528			4.000	4.288	MS	26,111	100,000	06/26/2019	03/27/2027
37940X-AG-7	GLOBALPAYMENTSINC. SENIORCORPBND			2	2.C FE	934,121	100.4970	939,643	935,000	934,130		9			2.150	2.169	JJ	2,178		11/16/2021	01/15/2027
38141G-WZ-3	GOLDMAN SACHS GROUP INC/THE GS 4.223 05/01/29			2	2.A FE	3,000,000	111.2090	3,336,266	3,000,000	3,000,000					4.223	4.223	MN	21,115	126,690	04/18/2018	05/01/2029
38141G-XG-4	GOLDMAN SACHS SENIORCORPBND			2	1.F FE	1,526,910	101.8160	1,527,236	1,500,000	1,526,533		(377)			2.600	2.352	FA	15,600		11/10/2021	02/07/2030
39121J-AH-3	GREAT RIVER ENERGY GRRIVE 4.478 07/01/30				1.G FE	307,710	109.2590	355,091	325,000	315,459		885			4.478	4.904	JJ	7,277	14,554	12/15/2010	07/01/2030
402740-AB-0	GULFSTREAM NATURAL GAS GULFNG 6.19 11/01/25				2.B FE	558,935	115.3780	576,889	500,000	519,898		(4,598)			6.190	5.035	MN	5,158	31,482	04/26/2011	11/01/2025
404658-AG-7	HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC				2.B	3,000,000	107.9520	3,238,553	3,000,000	3,000,000					4.570	4.570	FA	47,223	137,100	02/27/2019	02/27/2026
418056-AH-0	HASBRO INC HAS 6.6 07/15/28				2.C FE	507,645	123.4920	617,462	500,000	503,818		(456)			6.600	6.455	JJ	15,217	33,000	04/08/2010	07/15/2028
42225U-AD-6	HEALTHCARE TRUST OF AMER HTA 3 1/2 08/01/26			2	2.B FE	997,210	106.9080	1,069,084	1,000,000	998,615		274			3.500	3.533	FA	14,583	35,000	07/07/2016	08/01/2026
42250P-AD-5	HEALTHPEAKPROPERTIESINC SENIORCORPBND			2	2.A FE	1,774,254	100.3260	1,790,818	1,785,000	1,774,398		144			2.125	2.218	JD	3,898		11/15/2021	12/01/2028
427866-AU-2	HERSHEY COMPANY HSY 3.2 08/21/25			2	1.E FE	997,030	106.1550	1,061,553	1,000,000	998,808		304			3.200	3.235	FA	11,556	32,000	08/18/2015	08/21/2025
42824C-AW-9	HP ENTERPRISE CO HPE 4.9 10/15/25			2	2.B FE	985,039	110.9750	1,109,746	1,000,000	992,787		1,685			4.900	5.364	AO	10,344	49,000	12/21/2016	10/15/2025
42981C-AA-6	HIGH STREET FNDG TRUST I PFG 4.111 02/15/28			2	2.A FE	2,481,100	111.5930	2,789,814	2,500,000	2,487,304		1,784			4.111	4.206	FA	38,826	102,775	05/03/2018	02/15/2028
431282-AQ-5	HIGHWOODS REALTY LP HIW 4 1/8 03/15/28			2	2.B FE	1,976,360	110.4460	2,208,917	2,000,000	1,984,233		2,176			4.125	4.271	MS	24,292	82,500	02/22/2018	03/15/2028
437076-BD-3	HOME DEPOT INC HD 4 7/8 02/15/44			2	1.F FE	1,709,640	132.1400	1,982,102	1,500,000	1,680,123		(5,141)			4.875	4.037	FA	27,625	73,125	11/10/2016	02/15/2044
440327-AK-0	HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25			2	2.B FE	992,760	108.1300	1,081,295	1,000,000	995,674		986			4.500	4.622	JD	3,750	45,000	11/26/2018	12/01/2025
443510-AG-7	HUBBELL INC HUBB 3.35 03/01/26			2	2.A FE	992,440	105.8740	1,058,743	1,000,000	996,535		761			3.350	3.440	MS	11,167	33,500	02/23/2016	03/01/2026
444859-BK-7	HUMANA INC HUM 3 1/8 08/15/29			2	2.C FE	1,997,960	104.8040	2,096,087	2,000,000	1,998,389		184			3.125	3.137	FA	23,611	62,500	08/08/2019	08/15/2029
446413-AL-0	HUNTINGTON INGALLS INDUS HII 3.483 12/01/27			2	2.C FE	1,570,811	106.1060	1,750,749	1,650,000	1,594,670		8,089			3.483	4.127	JD	4,789	57,470	04/09/2019	12/01/2027
452308-AX-7	ILLINOIS TOOL WORKS INC ITW 2.65 11/15/26			2	1.E FE	738,424	105.1530	841,223	800,000	760,021		7,342			2.650	3.783	MN	2,709	21,200	12/10/2018	11/15/2026
45665Q-AF-0	INFINITY PROPERTY & CASU KMPR 5 09/19/22				2.B FE	768,765	102.4760	768,573	750,000	752,275		(3,061)			5.000	4.564	MS	10,625	37,500	12/15/2015	09/19/2022
45687A-AP-7	INGERSOLL-RAND GL HLD CO TT 3 3/4 08/21/28			2	2.B FE	1,968,760	109.2800	2,185,606	2,000,000	1,978,109		2,834			3.750	3.939	FA	27,083	75,000	07/19/2018	08/21/2028
457187-AB-8	INGREDION INC INGR 3.2 10/01/26			2	2.B FE	999,570	106.1930	1,061,934	1,000,000	999,873		24			3.200	3.203	AO	8,000	32,000	09/15/2016	10/01/2026
45866F-AD-6	INTERCONTINENTALEXCHANGE ICE 3 3/4 12/01/25			2	1.G FE	1,007,970	108.0690	1,080,690	1,000,000	1,003,358		(831)			3.750	3.652	JD	729	37,500	12/08/2015	12/01/2025
459200-JG-7	IBM CORP IBM 3.45 02/19/26				1.G FE	996,650	107.2620	1,072,621	1,000,000	998,474		338			3.450	3.490	FA	12,650	34,500	02/16/2016	02/19/2026
460146-CM-3	INTERNATIONAL PAPER CO IP 5 09/15/35			2	2.B FE	4,176,500	125.0820	5,003,299	4,000,000	4,155,106		(8,526)			5.000	4.601	MS	58,889	200,000	07/18/2019	09/15/2035
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES IPG 4.65 10/01/28			2	2.B FE	4,305,060	114.9070	4,596,297	4,000,000	4,304,962		(1,381)			4.650	3.296	AO	46,500	93,000	12/13/2021	10/01/2028
46647P-AF-3	JPMORGAN CHASE & CO JPM 3.54 05/01/28			2	1.F FE	2,005,050	107.6400	2,152,804	2,000,000	1,995,950		(2,059)			3.540	3.369	MN	11,800	70,800	05/26/2017	05/01/2028
46647P-AV-8	JPMORGAN CHASE & CO JPM 4.203 07/23/29			2	1.F FE	500,000	111.7540	558,770	500,000	500,000					4.203	4.203	JJ	9,223	21,015	07/16/2018	07/23/2029
46647P-BE-5	J P MORGAN & CO SENIORCORPBND			2	1.F FE	2,055,580	102.6950	2,053,901	2,000,000	2,054,766		(814)			2.739	2.352	AO			11/10/2021	10/15/2030
469814-A*-8	JACOBS ENGINEERING GROUP INC JACOBS ENGINEERING GROUP INC				2.C	2,000,000	107.3820	2,147,631	2,000,000	2,000,000					4.270	4.270	MN	12,573	85,400	05/15/2018	05/08/2025
478160-BV-5	JOHNSON & JOHNSON JNJ 3.7 03/01/46			2	1.A FE	5,775,660	118.1030	6,495,669	5,500,000	5,758,546		(7,012)			3.700	3.409	MS	67,833	203,500	06/17/2019	03/01/2046
482480-AE-0	KLA-TENCOR CORP KLAC 4.65 11/01/24			2	2.A FE	2,556,270	108.5250	2,713,113	2,500,000	2,523,883		(8,523)			4.650	4.258	MN	19,375	116,250	12/10/2018	11/01/2024
482480-AG-5	KLA-TENCOR CORP KLAC 4.1 03/15/29			2	2.A FE	1,598,814	113.2810	1,699,212	1,500,000	1,576,034		(9,590)			4.100	3.279	MS	18,108	61,500	07/29/2019	03/15/2029
485170-AV-6	KANSAS CITY SOUTHERN KSU 3 05/15/23			2	2.B FE	562,010	102.3610	598,810	585,000	578,328		4,650			3.000	3.862	MN	2,243	17,550	04/19/2018	05/15/2023
487836-BU-1	KELLOGG CO SENIORCORPBND			2	2.B FE	3,009,888	107.8710	3,020,401	2,800,000	3,007,846		(2,042)			3.400	1.997	MN	12,164		12/08/2021	11/15/2027
49271V-AJ-9	KEURIGDRPEPPERINC SENIORCORPBND			2	2.B FE	2,122,800	105.9360	2,118,726	2,000,000	2,122,268		(532)			3.200	2.365	MN	10,667		12/15/2021	05/01/2030
49326E-EJ-8	KEYCORP KEY 2.55 10/01/29				2.A FE	2,997,600	102.4380	3,073,136	3,000,000	2,998,079		221			2.550	2.559	AO	19,125	76,500	09/04/2019	10/01/2029
49338L-AB-9	KEYSIGHT TECHNOLOGIES KEYS 4.55 10/30/24			2	2.B FE	1,029,520	108.2370	1,082,373	1,000,000	1,010,792		(3,868)			4.550	4.107	AO	7,710	45,500	09/14/2016	10/30/2024
49427R-AP-7	KILROY REALTY, L.P KRC 3.05 02/15/30			2	2.B FE	1,997,560	103.6350	2,072,710	2,000,000	1,998,005		213			3.050	3.064	FA	23,044	61,000	09/03/2019	02/15/2030
494368-BZ-5	KIMBERLY-CLARK CORP SENIORCORPBND			2	1.F FE	4,322,160	107.9960	4,319,856	4,000,000	4,320,519		(1,641)			3.200	1.979	AO	23,467		12/15/2021	04/25/2029
49446R-AP-4	KIMCO REALTY CORP KIM 2.8 10/01/26			2	2.A FE	495,845	104.1790	520,895	500,000	497,907		406			2.800	2.895	AO	3,500	14,000	08/09/2016	10/01/2026
494550-BJ-4	KINDER MORGAN ENER PART KMI 4.15 03/01/22				2.B FE	605,436	100.5760	603,457	600,000	600,108		(636)			4.150	4.040	MS	8,300	24,900	12/09/2011	03/01/2022
49836M-AA-6	KKR REIGN I LTD KREIGN 5 05/30/49				1.G FE	4,000,000	99.9490	3,997,963	4,000,000	4,000,000					5.000	5.000	MN	17,222	200,000	06/24/2019	05/30/2049
500760-AR-7	KRAFT HEINZ FOODS CO KHC 6 7/8 01/26/39				3.A FE	847,830	146.1140	1,095,852	750,000	840,021		(3,037)			6.875	5.761	JJ	22,201	51,563	04/09/2019	01/26/2039
50077L-AT-3	KRAFT HEINZ FOODS KHC 4 5/8 01/30/29			2	3.A FE	994,110	114.6890	1,146,892	1,000,000	995,822		487			4.625	4.695	JJ	19,399	46,250	06/05/2018	01/30/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
501044-CN-9	KROGER CO KR 5.4 07/15/40			2	2.A FE	1,676,166	131.1910	2,230,255	1,700,000	1,678,057		667			5.400	5.512	JJ	42,330	91,800	01/22/2019	07/15/2040
501044-DC-2	KROGER CO KR 3 1/2 02/01/26			2	2.A FE	997,630	107.0990	1,070,988	1,000,000	998,942		237			3.500	3.528	FA	14,583	35,000	01/08/2016	02/01/2026
512807-AN-8	LAM RESEARCH CORP LRCX 3.8 03/15/25			2	1.G FE	1,009,710	107.1430	1,071,434	1,000,000	1,003,927		(1,223)			3.800	3.660	MS	11,189	38,000	11/14/2016	03/15/2025
512807-AU-2	LAM RESEARCH CORP LRCX 4 03/15/29			2	1.G FE	1,996,380	112.1820	2,243,644	2,000,000	1,997,278		320			4.000	4.022	MS	23,556	80,000	02/25/2019	03/15/2029
521865-AY-1	LEAR CORP LEA 3.8 09/15/27			2	2.B FE	968,990	109.0430	1,090,434	1,000,000	980,097		3,029			3.800	4.196	MS	11,189	38,000	02/14/2018	09/15/2027
521865-BA-2	LEAR CORP LEA 4 1/4 05/15/29			2	2.B FE	996,910	110.6810	1,106,810	1,000,000	997,622		269			4.250	4.288	MN	5,431	42,500	04/29/2019	05/15/2029
521865-BC-8	LEARCORP SENIORCORPBND			2	2.B FE	1,995,640	98.6400	1,972,807	2,000,000	1,995,664		24			2.600	2.625	JJ	7,656		11/04/2021	01/15/2032
524901-AT-2	LEGG MASON INC LM 3.95 07/15/24				1.F FE	989,590	106.3510	1,063,509	1,000,000	996,537		1,269			3.950	4.095	JJ	18,214	39,500	12/17/2015	07/15/2024
52532X-AH-8	LEIDOSINC SENIORCORPBND			2	2.C FE	1,931,680	96.1130	1,922,268	2,000,000	1,931,756		76			2.300	2.725	FA	17,378		12/22/2021	02/15/2031
53079E-BG-8	LIBERTY MUTUAL GROUP INC LIBMUT 4.569 02/01/29				2.B FE	3,060,210	115.2540	3,457,619	3,000,000	3,045,538		(5,390)			4.569	4.318	FA	57,113	137,070	02/21/2019	02/01/2029
53227J-AB-0	LIFE STORAGE LP LSI 4 06/15/29			2	2.B FE	1,989,520	110.9680	2,219,352	2,000,000	1,991,845		919			4.000	4.064	JD	3,556	80,000	05/22/2019	06/15/2029
532457-BA-5	ELI LILLY & CO LLY 5.55 03/15/37				1.F FE	792,008	137.2750	1,029,559	750,000	781,039		(1,319)			5.550	5.154	MS	12,256	41,625	06/14/2011	03/15/2037
532457-BS-6	ELI LILLY & CO LLY 3 7/8 03/15/39			2	1.F FE	4,345,440	118.6700	4,746,785	4,000,000	4,311,730		(13,840)			3.875	3.266	MS	45,639	155,000	06/25/2019	03/15/2039
534187-BH-1	LINCOLN NATIONAL CORP LNC 3.8 03/01/28			2	2.A FE	2,377,350	109.8350	2,745,870	2,500,000	2,413,447		11,972			3.800	4.449	JD	7,917	95,000	11/02/2018	03/01/2028
534187-BJ-7	LINCOLN NATIONAL CORP LNC 3.05 01/15/30			2	2.A FE	1,997,920	104.4260	2,088,515	2,000,000	1,998,309		183			3.050	3.062	JJ	28,128	61,000	08/12/2019	01/15/2030
539830-BK-4	LOCKHEED MARTIN CORPORATION LMT 4 1/2 05/15/36			2	1.G FE	981,240	122.3870	1,223,866	1,000,000	985,123		715			4.500	4.643	MN	5,750	45,000	11/16/2015	05/15/2036
540424-AS-7	LOEWS CORPORATION L 3 3/4 04/01/26			2	1.G FE	997,840	108.3670	1,083,667	1,000,000	998,981		217			3.750	3.776	AO	9,375	37,500	03/17/2016	04/01/2026
548661-AK-3	LOWES COMPANIES INC LOW 6 1/2 03/15/29				2.A FE	574,290	127.7270	638,635	500,000	538,300		(4,281)			6.500	5.211	MS	9,569	32,500	05/02/2011	03/15/2029
548661-DP-9	LOWES COMPANIES INC LOW 3.1 05/03/27			2	2.A FE	998,460	106.7720	1,067,724	1,000,000	999,119		149			3.100	3.118	MN	4,994	31,000	04/19/2017	05/03/2027
549271-AF-1	LUBRIZOL CORP BRK 6 1/2 10/01/34				1.C FE	337,284	144.5220	433,565	300,000	325,940		(1,369)			6.500	5.545	AO	4,875	19,500	05/02/2011	10/01/2034
55336V-AG-5	MPLX LP MPLX 4 7/8 12/01/24			2	2.B FE	1,042,930	108.6860	1,086,858	1,000,000	1,016,991		(5,882)			4.875	4.197	JD	4,063	48,750	03/20/2017	12/01/2024
55336V-BN-9	MPLX LP MPLX 4 1/4 12/01/27			2	2.B FE	989,458	110.7930	1,107,935	1,000,000	991,443		1,240			4.250	4.416	JD	3,542	42,500	05/21/2020	12/01/2027
559080-AK-2	MAGELLAN MIDSTREAM PARTN MMP 5 03/01/26			2	2.A FE	998,750	111.7650	1,117,650	1,000,000	999,403		126			5.000	5.016	MS	16,667	50,000	02/22/2016	03/01/2026
565849-AB-2	MARATHON OIL CORP MRO 6.8 03/15/32				2.C FE	801,192	129.1980	904,386	700,000	763,827		(4,527)			6.800	5.614	MS	14,016	47,600	05/04/2011	03/15/2032
571676-AC-9	MARS INC MARS 3.6 04/01/34			2	1.F FE	5,255,900	112.1380	5,606,915	5,000,000	5,219,446		(14,820)			3.600	3.158	AO	45,000	180,000	06/18/2019	04/01/2034
571748-BP-6	MARSH & MCLENNAN COMPANIES INC SENIORCORPBND			2	1.G FE	534,337	101.0860	540,812	535,000	534,339		3			2.375	2.389	JD	812		12/01/2021	12/15/2031
573284-AQ-9	MARTIN MARIETTA MATERIAL MLM 3.45 06/01/27			2	2.B FE	997,980	107.0760	1,070,760	1,000,000	998,827		194			3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
57629W-CW-8	MASSMUTUALGLOBALFUNDINGII SECUREDCORPBND144A				1.B FE	2,107,094	95.2040	2,094,478	2,200,000	2,108,319		1,225			1.550	2.072	AO	7,767		11/10/2021	10/09/2030
57636Q-AB-0	MASTERCARD INC MA 3 3/8 04/01/24				1.E FE	1,018,390	105.4640	1,054,643	1,000,000	1,005,476		(2,315)			3.375	3.121	AO	8,438	33,750	12/15/2015	04/01/2024
57772K-AD-3	MAXIM INTEGRATED PRODUCT MXIM 3.45 06/15/27			2	2.A FE	3,462,285	107.9120	3,776,911	3,500,000	3,476,505		3,760			3.450	3.585	JD	5,367	120,750	06/27/2019	06/15/2027
579780-AK-3	MCCORMICK & COMPANY INCORPORAT MKC 3 1/4 11/15/25			2	2.B FE	1,490,100	105.7880	1,586,825	1,500,000	1,495,786		1,004			3.250	3.328	MN	6,229	48,750	11/06/2015	11/15/2025
58013M-FF-6	MCDONALDS CORPORATION MCD 3.8 04/01/28			2	2.A FE	4,530,580	110.0090	4,730,377	4,300,000	4,530,523		(607)			3.800	2.804	AO	40,850	76,000	12/21/2021	04/01/2028
581557-BJ-3	MCKESSON CORP MCK 3.95 02/16/28			2	2.B FE	999,750	110.2870	1,102,874	1,000,000	999,835		23			3.950	3.953	FA	14,813	39,500	02/07/2018	02/16/2028
585055-BT-2	MEDTRONIC INC MDT 4 3/8 03/15/35				1.G FE	1,038,908	123.3100	1,233,101	1,000,000	1,029,509		(1,657)			4.375	4.084	MS	12,882	43,750	09/15/2015	03/15/2035
58933Y-AJ-4	MERCK & CO INC MRK 4.15 05/18/43				1.E FE	1,041,310	121.8370	1,218,372	1,000,000	1,034,856		(1,028)			4.150	3.908	MN	4,957	41,500	12/04/2014	05/18/2043
589400-AB-6	MERCURY GENERAL CORP MCY 4.4 03/15/27			2	2.B FE	998,470	110.3310	1,103,314	1,000,000	999,128		146			4.400	4.419	MS	12,956	44,000	03/01/2017	03/15/2027
59156R-AM-0	METLIFE INC MET 5.7 06/15/35				1.G FE	782,310	134.6990	1,010,243	750,000	772,874		(1,136)			5.700	5.378	JD	1,900	42,750	06/08/2011	06/15/2035
59217G-GU-7	METROPOLITANLIFEGLOBALFUNDI SECUREDCORPBND144A				1.D FE	8,427,766	94.6460	8,423,519	8,900,000	8,430,550		2,784			1.550	2.198	JJ	66,676		12/08/2021	01/07/2031
594918-BC-7	MICROSOFT CORPORATION MSFT 3 1/2 02/12/35			2	1.A FE	3,980,000	114.7240	4,588,948	4,000,000	3,984,172		934			3.500	3.538	FA	54,056	140,000	05/26/2017	02/12/2035
59523U-AM-9	MID-AMERICA APARTMENTS L MAA 4 11/15/25			2	2.A FE	989,900	108.2590	1,082,587	1,000,000	989,900					4.000	4.399	MN	5,111	40,000	11/02/2015	11/15/2025
59523U-AP-2	MID-AMERICA APARTMENTS L MAA 4.2 06/15/28			2	2.A FE	1,491,045	112.8740	1,693,104	1,500,000	1,493,884		807			4.200	4.273	JD	2,800	63,000	05/07/2018	06/15/2028
59833C-AC-6	MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29			2	2.B FE	2,496,325	107.9170	2,697,933	2,500,000	2,497,248		313			4.625	4.643	AO	28,906	115,625	03/07/2019	04/01/2029
615369-AE-5	MOODY'S CORPORATION MCO 5 1/4 07/15/44				2.A FE	1,016,630	135.6740	1,356,740	1,000,000	1,014,848		(344)			5.250	5.138	JJ	24,208	52,500	11/12/2015	07/15/2044
615369-AM-7	MOODY'S CORPORATION MCO 3 1/4 01/15/28			2	2.A FE	989,944	107.4400	1,074,405	1,000,000	993,407		969			3.250	3.372	JJ	14,986	32,500	04/19/2018	01/15/2028
61747Y-EH-4	MORGAN STANLEY SENIORCORPBND			2	1.F FE	2,102,730	100.0550	2,101,146	2,100,000	2,102,705		(25)			2.511	2.496	AO	10,546		11/10/2021	10/20/2032
61761J-3R-8	MORGAN STANLEY MS 3 1/8 07/27/26				1.G FE	2,919,780	106.0210	3,180,635	3,000,000	2,956,840		8,570			3.125	3.468	JJ	40,104	93,750	05/26/2017	07/27/2026
617734-A@-7	MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN				2.C FE	1,000,000	107.1230	1,071,230	1,000,000	1,000,000					5.460	5.460	MS	14,105	54,600	03/28/2019	03/28/2029
61945C-AC-7	MOSAIC CO MOS 4 1/4 11/15/23			2	2.C FE	991,740	105.1510	1,051,505	1,000,000	998,169		920			4.250	4.353	MN	5,431	42,500	12/09/2013	11/15/2023
63636#-AG-1	NATIONAL HOCKEY LEAGUE NATHOC 3.15 01/06/2028			1	2.A PL	4,500,000	101.7400	4,578,300	4,500,000	4,500,000					3.150	3.150	JD	6,300	133,481	01/06/2021	01/06/2028
641062-AL-8	NESTLE HOLDINGS INC. NESNVX 3.9 09/24/38			2	1.D FE	3,349,605	117.0860	4,098,007	3,500,000	3,366,177		5,413			3.900	4.221	MS	36,779	136,500	10/24/2018	09/24/2038
64116#-AB-9	NETRALITY PROPERTIES, LP NETRALITY PROPERTIES				2.C PL	1,000,000	100.7500	1,007,500	1,000,000	1,000,000					4.960	4.960	AO	11,711	49,600	04/06/2017	04/06/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	NETRALITY PROPERTIES, LP NETRALITY PROPERTIES																				
64116#-AE-3	10/8/24			1	2.C PL	1,000,000	104.6500	1,046,500	1,000,000	1,000,000					4.080	4.080	AO	9,407	40,800	10/08/2019	10/08/2024
64128X-AG-5	NEUBERGER BERMAN GRP/FIN NEUBER 4 1/2 03/15/27			2	2.B FE	992,050	111.0540	1,110,544	1,000,000	995,417		763			4.500	4.600	MS	13,250	45,000	03/09/2017	03/15/2027
649840-CM-5	NY STATE ELECTRIC & GAS AGR 5 3/4 05/01/23				1.G FE	597,262	106.1190	599,574	565,000	569,621		(3,271)			5.750	5.107	MN	5,415	32,488	05/03/2011	05/01/2023
651639-AT-3	NEWMONT CORPORATION NEM 3.7 03/15/23			2	2.A FE	130,386	102.8270	135,731	132,000	131,435		449			3.700	4.068	MS	1,438	4,884	08/09/2019	03/15/2023
651639-AW-6	NEWMONT CORPORATION NEM 5 7/8 04/01/35				2.A FE	775,890	130.3370	977,531	750,000	773,568		(1,180)			5.875	5.537	AO	11,016	44,063	12/01/2019	04/01/2035
651639-AY-2	NEWMONTCORPORATION SENIORCORPBND			2	2.A FE	2,553,408	98.7890	2,568,503	2,600,000	2,553,613		205			2.250	2.478	AO	14,625		12/14/2021	10/01/2030
651639-AZ-9	NEWMONTCORPORATION SENIORCORPBND			2	2.B FE	1,218,756	100.3640	1,224,439	1,220,000	1,218,756					2.600	2.611	JJ	969		12/06/2021	07/15/2032
65339K-BZ-2	NEXTERAENERGYCAPITALHOLDING SENIORCORPBND			2	2.A FE	2,049,426	100.3510	2,057,194	2,050,000	2,049,426					2.696	2.699	JJ	2,763		12/08/2021	01/15/2032
654106-AE-3	NIKE INC NKE 3 7/8 11/01/45			2	1.E FE	964,380	120.5140	1,205,141	1,000,000	968,644		767			3.875	4.082	MN	6,458	38,750	11/12/2015	11/01/2045
666807-BG-6	NORTHROP GRUMMAN CORP NOC 3 1/4 08/01/23				2.A FE	937,110	103.6180	1,036,181	1,000,000	987,955		7,226			3.250	4.043	FA	13,542	32,500	12/05/2013	08/01/2023
66989H-AH-1	NOVARTIS CAPITAL CORP NOVNVX 4.4 05/06/44				1.D FE	2,188,120	128.4890	2,569,786	2,000,000	2,000,000		(168,011)			4.400	2.605	MN	13,444	88,000	11/10/2016	05/06/2044
66989H-AQ-1	NOVARTISCAPITALCORP SENIORCORPBND			2	1.D FE	1,818,944	101.8600	1,823,298	1,790,000	1,818,822		(122)			2.000	1.660	FA	13,624		12/21/2021	02/14/2027
67021C-AK-3	NSTAR ELECTRIC CO ES 3 1/4 11/15/25			2	1.F FE	1,006,140	105.5760	1,055,759	1,000,000	1,002,543		(644)			3.250	3.176	MN	4,153	32,500	12/08/2015	11/15/2025
670346-AN-5	NUCOR CORPORATION NUE 5.2 08/01/43			2	1.G FE	1,451,788	134.5950	1,682,441	1,250,000	1,438,214		(5,517)			5.200	4.124	FA	27,083	65,000	06/11/2019	08/01/2043
670346-AP-0	NUCOR CORPORATION NUE 3.95 05/01/28			2	1.G FE	2,496,300	110.5410	2,763,531	2,500,000	2,497,504		340			3.950	3.968	MN	16,458	98,750	04/23/2018	05/01/2028
67066G-AE-4	NVIDIA CORP NVDA 3.2 09/16/26			2	1.G FE	997,960	107.7000	1,077,002	1,000,000	998,958		202			3.200	3.224	MS	9,333	32,000	09/13/2016	09/16/2026
67103H-AE-7	O'REILLY AUTOMOTIVE INC ORLY 3.55 03/15/26			2	2.A FE	998,320	107.3480	1,073,481	1,000,000	999,225		168			3.550	3.570	MS	10,453	35,500	03/01/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC ORLY 3.6 09/01/27			2	2.A FE	1,447,860	108.5620	1,628,428	1,500,000	1,466,202		5,209			3.600	4.049	MS	18,000	54,000	04/16/2018	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC ORLY 4.35 06/01/28			2	2.B FE	1,495,980	112.8350	1,692,529	1,500,000	1,497,254		363			4.350	4.383	JD	5,438	65,250	05/10/2018	06/01/2028
674599-CG-8	OCCIDENTAL PETROLEUM CORPORATI OXY 3 1/2 06/15/25			2	3.B FE	997,420	102.4050	1,024,051	1,000,000	999,001		267			3.500	3.531	JD	1,556	35,000	06/18/2015	06/15/2025
677071-AG-7	OHANA MILITARY COMM LLC OHANA 5.78 10/01/36				1.D FE	4,579,040	123.0470	4,921,874	4,000,000	4,510,021		(23,764)			5.780	4.581	AO	57,800	231,200	12/10/2018	10/01/2036
680223-AK-0	OLD REPUBLIC INTL CORP ORI 3 7/8 08/26/26			2	2.B FE	1,906,600	108.4550	2,169,100	2,000,000	1,938,919		11,523			3.875	4.612	FA	26,910	77,500	01/25/2019	08/26/2026
68217F-AA-0	OMNICOM GROUP INC OMC 3.6 04/15/26			2	2.A FE	979,250	107.4420	1,074,423	1,000,000	988,298		2,462			3.600	3.899	AO	7,600	36,000	02/15/2018	04/15/2026
682441-AA-8	ONEAMERICA FINL PARTNERS ONEAM 7 10/15/33				1.G FE	437,301	128.9880	580,447	450,000	440,977		471			7.000	7.256	AO	6,650	31,500	07/05/2011	10/15/2033
682680-AU-7	ONEOK INC OKE 4.55 07/15/28			2	2.C FE	997,270	110.7620	1,107,622	1,000,000	998,098		244			4.550	4.584	JJ	20,981	45,500	06/19/2018	07/15/2028
68389X-CE-3	ORACLECORPORATION SENIORCORPBND			2	2.A FE	1,511,865	100.5960	1,508,940	1,500,000	1,511,842		(23)			2.875	2.775	MS	11,500		12/21/2021	03/25/2031
690742-AF-8	OWENS CORNING OC 3.4 08/15/26			2	2.C FE	1,105,324	105.8860	1,270,637	1,200,000	1,141,575		11,112			3.400	4.581	FA	15,413	40,800	07/19/2018	08/15/2026
690742-AJ-0	OWENSCORNING SENIORCORPBND			2	2.C FE	1,102,600	109.5780	1,095,785	1,000,000	1,102,218		(382)			3.950	2.427	FA	14,922		12/16/2021	08/15/2029
69121K-AF-1	OWLROCKCAPITALCORP SENIORCORPBND			2	2.C FE	2,469,300	97.8920	2,447,292	2,500,000	2,470,045		745			2.625	2.882	JJ	30,260		11/10/2021	01/15/2027
693475-AT-2	PNC FINANCIAL SERVICES PNC 3.15 05/19/27			2	1.G FE	997,960	107.6520	1,076,524	1,000,000	998,823		198			3.150	3.174	MN	3,675	31,500	05/16/2017	05/19/2027
693506-BR-7	PPG INDUSTRIES INC PPG 2.8 08/15/29			2	1.G FE	1,994,640	104.7000	2,093,998	2,000,000	1,995,782		489			2.800	2.831	FA	21,156	56,000	08/06/2019	08/15/2029
694308-JT-5	PACIFIC GAS AND ELECTRIC COMPA SECUREDCORPBND			2	2.C FE	2,116,180	100.5930	2,107,427	2,095,000	2,115,945		(236)			3.250	3.122	JD	5,674	34,044	11/10/2021	06/01/2031
694669-AA-0	PACIFIC NORTHWEST COMMUN PACINW 5.912 06/15/50				1.D FE	2,807,879	118.0300	2,838,614	2,405,000	2,775,331		(18,593)			5.912	4.587	JD	6,319	142,184	07/02/2018	06/15/2050
695156-AR-0	PACKAGING CORP OF AMERIC PKG 3.65 09/15/24			2	2.B FE	1,567,197	105.7040	1,638,419	1,550,000	1,555,715		(2,355)			3.650	3.482	MS	16,658	56,575	06/20/2018	09/15/2024
70213B-AB-7	PARTNERRE FINANCE B LLC PRE 3.7 07/02/29			2	1.G FE	1,995,660	109.9240	2,198,472	2,000,000	1,996,629		383			3.700	3.726	JJ	36,794	74,000	06/12/2019	07/02/2029
703481-AB-7	PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28			2	3.A FE	3,115,665	100.1550	3,255,052	3,250,000	3,154,423		13,363			3.950	4.508	FA	53,490	128,375	04/09/2019	02/01/2028
70432*-AA-9	PAYCHEX OF NEW YORK LLC				2.A	2,000,000	108.9290	2,178,585	2,000,000	2,000,000					4.070	4.070	MS	24,420	81,400	03/13/2019	03/13/2026
709599-AN-4	PENSKE TRUCK LEASING/PTL PENSKE 4 1/4 01/17/23				2.B FE	1,002,540	103.3180	1,033,179	1,000,000	1,000,444		(408)			4.250	4.206	JJ	19,361	42,500	03/10/2016	01/17/2023
709599-AW-4	PENSKE TRUCK LEASING/PTL PENSKE 3.4 11/15/26			2	2.B FE	2,012,620	106.1110	2,122,226	2,000,000	2,008,568		(1,676)			3.400	3.300	MN	8,689	68,000	06/26/2019	11/15/2026
709599-BH-6	PENSKETRUCKLEASINGCOLP SENIORCORPBND144A			2	2.B FE	2,125,140	106.0850	2,121,708	2,000,000	2,123,903		(1,237)			3.350	2.450	MN	11,167		11/29/2021	11/01/2029
713448-EH-7	PEPSICO INC PEP 5 1/2 05/15/35				1.E FE	1,042,232	133.3810	1,333,806	1,000,000	1,036,930		(1,885)			5.500	5.115	MN	7,028	55,000	01/04/2019	05/15/2035
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN PM 4 3/8 11/15/41				1.F FE	4,296,000	114.4810	4,579,254	4,000,000	4,274,800		(9,044)			4.375	3.876	MN	22,361	175,000	07/24/2019	11/15/2041
718172-BQ-1	PHILIP MORRIS INTERNATIONAL IN PM 3 3/8 08/11/25			2	1.F FE	1,012,400	106.2860	1,062,863	1,000,000	1,004,899		(1,350)			3.375	3.221	FA	13,125	33,750	12/15/2015	08/11/2025
718546-AK-0	PHILLIPS 66 PSX 4.65 11/15/34			2	2.A FE	2,281,620	117.6150	2,352,302	2,000,000	2,245,164		(15,676)			4.650	3.426	MN	11,883	93,000	08/08/2019	11/15/2034
718549-AF-5	PHILLIPS 66 PARTNERS LP PSXP 3 3/4 03/01/28			2	2.C FE	944,020	107.4770	1,074,769	1,000,000	961,729		5,283			3.750	4.467	MS	12,500	37,500	06/18/2018	03/01/2028
72650R-BB-7	PLAINS ALL AMER PIPELINE PAA 2.85 01/31/23			2	2.C FE	734,648	101.4420	760,816	750,000	748,081		1,716			2.850	3.092	JJ	8,906	21,375	03/22/2013	01/31/2023
74005P-BQ-6	PRAXAIR INC LIN 3.2 01/30/26			2	1.F FE	510,630	106.6520	533,260	500,000	504,563		(1,106)			3.200	2.947	JJ	6,711	16,000	02/04/2016	01/30/2026
741503-AW-6	PRICELINE GROUP INC/THE BKNG 3.65 03/15/25			2	1.G FE	1,032,470	106.3530	1,063,525	1,000,000	1,012,876		(4,081)			3.650	3.191	MS	10,747	36,500	11/09/2016	03/15/2025
74164M-AB-4	PRIMERICAINC SENIORCORPBND			2	2.A FE	2,165,213	101.2850	2,202,942	2,175,000	2,165,312		99			2.800	2.852	MN	7,105		11/16/2021	11/19/2031
74275#-AA-7	PRISA II LHC PRISA II LHC 3.47 9/29/20			1	2.B	2,000,000	103.9420	2,078,847	2,000,000	2,000,000					3.470	3.470	FA	25,061	61,496	09/28/2020	11/17/2028
743315-AR-4	PROGRESSIVE CORP PGR 2.45 01/15/27				1.F FE	1,823,740	104.0890	2,081,770	2,000,000	1,888,776		19,753			2.450	3.669	JJ	22,594	49,000	07/19/2018	01/15/2027
74340X-BL-4	PROLOGIS LP PLD 4 3/8 02/01/29			2	1.G FE	2,992,939	114.9110	3,447,320	3,000,000	2,994,235		680			4.375	4.407	FA	54,688	131,250	02/10/2020	02/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743674-BD-4	PROTECTIVE LIFE PL 4.3 09/30/28			2	2.A FE	1,995,180	113.2790	2,265,585	2,000,000	1,996,636		421			4.300	4.329	MS	21,739	86,000	08/16/2018	09/30/2028
74432Q-CC-7	PRUDENTIAL FINANCIAL INC PRU 3.878 03/27/28			2	1.G FE	1,300,000	111.2560	1,446,323	1,300,000	1,300,000					3.878	3.878	MS	13,164	50,414	03/22/2018	03/27/2028
745332-BU-9	PUGET SOUND ENERGY INC PSD 5.483 06/01/35				1.F FE	759,923	125.2230	939,173	750,000	757,031		(350)			5.483	5.384	JD	3,427	41,123	05/04/2011	06/01/2035
747525-AU-7	QUALCOMM INC QCOM 3 1/4 05/20/27			2	1.F FE	1,994,760	108.0180	2,160,368	2,000,000	1,996,958		508			3.250	3.281	MN	7,403	65,000	05/19/2017	05/20/2027
74834L-AV-2	QUEST DIAGNOSTICS INC DGX 4 1/4 04/01/24			2	2.B FE	511,625	105.7790	528,894	500,000	502,937		(1,373)			4.250	3.944	AO	5,313	21,250	11/12/2014	04/01/2024
749685-AV-5	RPM INTERNATIONAL INC RPM 3 3/4 03/15/27			2	2.C FE	2,425,825	108.9810	2,724,536	2,500,000	2,453,401		7,868			3.750	4.152	MS	27,604	93,750	04/19/2018	03/15/2027
749685-AX-1	RPM INTERNATIONAL INC RPM 4.55 03/01/29			2	2.C FE	1,540,925	113.5630	1,703,444	1,500,000	1,532,289		(4,076)			4.550	4.181	MS	22,750	68,250	10/22/2019	03/01/2029
75524R-AA-7	CITIZENS FINANCIAL GROUP CFG 4.15 09/28/22				2.B FE	982,940	102.5630	1,025,625	1,000,000	998,307		2,203			4.150	4.385	MS	10,721	41,500	12/04/2013	09/28/2022
75884R-AX-1	REGENCY CENTERS LP REG 4 1/8 03/15/28			2	2.A FE	998,370	111.3630	1,113,635	1,000,000	998,918		150			4.125	4.145	MS	12,146	41,250	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP REG 2.95 09/15/29			2	2.A FE	2,997,090	103.8600	3,115,807	3,000,000	2,997,738		258			2.950	2.961	MS	26,058	88,500	08/13/2019	09/15/2029
759351-AL-3	REINSURANCE GROUP OF AMERICA I RGA 4.7 09/15/23				2.A FE	2,069,080	105.7340	2,114,687	2,000,000	2,024,362		(13,555)			4.700	3.954	MS	27,678	94,000	07/11/2018	09/15/2023
759470-AX-5	RELIANCE INDUSTRIES LTD RILIN 3.667 11/30/27				2.B FE	1,911,120	107.2060	2,144,125	2,000,000	1,942,150		8,446			3.667	4.225	MN	6,315	73,340	02/08/2018	11/30/2027
760759-AM-2	REPUBLIC SERVICES INC RSG 4 3/4 05/15/23			2	2.B FE	572,174	104.3060	568,467	545,000	548,917		(3,318)			4.750	4.093	MN	3,308	25,888	12/06/2013	05/15/2023
760759-AT-7	REPUBLIC SERVICES INC RSG 3.95 05/15/28			2	2.B FE	1,479,030	110.9500	1,664,256	1,500,000	1,485,676		1,929			3.950	4.122	MN	7,571	59,250	05/03/2018	05/15/2028
76169#-AL-7	REYES HOLDINGS REYES HOLDINGS LLC				1.G PL	1,200,000	107.4290	1,289,148	1,200,000	1,200,000					4.410	4.410	JD	2,646	52,920	12/13/2018	12/13/2025
761713-BA-3	REYNOLDS AMERICAN INC BATSLN 5.7 08/15/35			2	2.B FE	3,143,920	118.9590	3,568,781	3,000,000	3,127,393		(6,636)			5.700	5.247	FA	64,600	171,000	06/13/2019	08/15/2035
771196-BX-9	ROCHEHOLDINGSINC SENIORCORPBND144A			2	1.C FE	6,390,000	99.8490	6,380,381	6,390,000	6,390,000					2.223	2.222	JD	7,102		12/06/2021	12/13/2031
776696-AE-6	ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22			2	2.A FE	975,970	101.4980	1,014,978	1,000,000	996,640		3,732			3.125	3.520	MN	3,993	31,250	12/16/2015	11/15/2022
776743-AG-1	ROPER TECHNOLOGIES INC ROP 2.95 09/15/29			2	2.A FE	997,830	103.7380	1,037,380	1,000,000	998,291		195			2.950	2.975	MS	8,686	29,500	08/19/2019	09/15/2029
77775*-BV-2	ROSENTHAL & ROSENTHAL INC ROSENTHAL & ROSENTHAL INC				2.B PL	1,000,000	104.4030	1,044,028	1,000,000	1,000,000					5.320	5.320	JJ	22,314	53,200	01/31/2019	01/31/2026
778296-AA-1	ROSS STORES INC ROST 3 3/8 09/15/24			2	2.A FE	1,124,086	104.8260	1,163,568	1,110,000	1,114,584		(1,753)			3.375	3.200	MS	11,031	37,463	02/18/2016	09/15/2024
78486Q-AF-8	SVBFINANCIALGROUP SENIORCORPBND			2	2.B FE	2,097,920	94.8700	2,087,142	2,200,000	2,098,034		114			1.800	2.370	FA	16,390		12/22/2021	02/02/2031
78486Q-AL-5	SVBFINANCIALGROUP SENIORCORPBND			2	2.B FE	895,149	99.6930	897,236	900,000	895,160		11			1.800	1.917	AO	2,835		12/22/2021	10/28/2026
78516F-AA-7	SABAL TRAIL TRANS SABALT 4.246 05/01/28			2	2.A FE	2,500,000	111.5000	2,787,511	2,500,000	2,500,000					4.246	4.246	MN	17,692	106,150	04/26/2018	05/01/2028
806851-AG-6	SCHLUMBERGER HLDGS CORP SLB 4 12/21/25			2	2.A FE	5,551,090	107.8990	5,934,434	5,500,000	5,532,369		(8,591)			4.000	3.818	JD	6,111	220,000	06/17/2019	12/21/2025
808513-AM-7	CHARLES SCHWAB CORP SCHW 3.45 02/13/26			2	1.F FE	996,190	107.3980	1,073,981	1,000,000	998,290		380			3.450	3.495	FA	13,225	34,500	11/09/2015	02/13/2026
808513-BW-4	CHARLES SCHWAB CORP SCHW 3.3 04/01/27			2	1.F FE	998,750	107.3900	1,073,896	1,000,000	998,802		52			3.300	3.325	AO	8,250	16,500	09/24/2021	04/01/2027
824348-AW-6	SHERWIN-WILLIAMS CO SHW 3.45 06/01/27			2	2.B FE	1,920,160	108.3890	2,167,784	2,000,000	1,947,950		8,451			3.450	3.989	JD	5,750	69,000	07/19/2018	06/01/2027
824348-BJ-4	SHERWIN-WILLIAMS CO SHW 2.95 08/15/29			2	2.B FE	1,993,340	105.4310	2,108,627	2,000,000	1,994,726		608			2.950	2.989	FA	22,289	59,000	08/12/2019	08/15/2029
832248-BB-3	SMITHFIELD FOODS INC SFD 5.2 04/01/29			2	2.C FE	994,920	114.5700	1,145,702	1,000,000	996,066		436			5.200	5.266	AO	13,000	52,000	03/27/2019	04/01/2029
832696-AK-4	JM SMUCKER CO SJM 3 1/2 03/15/25				2.B FE	1,000,200	106.5940	1,065,940	1,000,000	1,000,091		(26)			3.500	3.497	MS	10,306	35,000	12/14/2015	03/15/2025
832696-AM-0	JM SMUCKER CO SJM 4 1/4 03/15/35				2.B FE	3,000,991	117.2610	3,517,829	3,000,000	3,001,017		(60)			4.250	4.247	MS	37,542	127,500	06/13/2019	03/15/2035
835495-AL-6	SONOCO PRODUCTS CO SENIORCORPBND			2	2.B FE	4,441,631	104.6350	4,404,071	4,209,000	4,440,338		(1,294)			3.125	2.374	MN	21,922		12/09/2021	05/01/2030
842400-EB-5	SOUTHERN CALIFORNIA EDISON COM EIX 6.65 04/01/29				2.B FE	868,898	122.3510	917,635	750,000	811,645		(6,823)			6.650	5.271	AO	12,469	49,875	04/28/2011	04/01/2029
8447HB-AC-6	SOUTHTRUST BANK WFC 6.565 12/15/27				2.A FE	1,077,740	122.6750	1,226,746	1,000,000	1,036,689		(5,022)			6.565	5.827	JD	2,918	65,650	05/10/2011	12/15/2027
8447HB-AE-2	SOUTHTRUST BANK WFC 6 1/8 01/09/28				1.F FE	704,438	109.7290	727,506	663,000	682,514		(2,663)			6.125	5.543	JJ	19,402	40,609	06/01/2011	01/09/2028
84610W-AB-1	LIFESTORAGE LP LSI 3 1/2 07/01/26			2	2.B FE	997,560	107.0890	1,070,887	1,000,000	998,804		241			3.500	3.529	JJ	17,500	35,000	06/15/2016	07/01/2026
84756N-AF-6	SPECTRA ENERGY PARTNERS ENBCN 3 1/2 03/15/25			2	2.A FE	1,936,490	105.5460	2,110,918	2,000,000	1,975,526		6,909			3.500	3.905	MS	20,611	70,000	05/26/2017	03/15/2025
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28				2.B FE	1,991,192	103.5970	2,050,611	1,979,415	1,988,335		(795)			4.100	3.994	AO	20,289	81,156	07/19/2018	10/01/2029
85205T-AG-5	SPIRIT AEROSYSTEMS INC SPR 3.85 06/15/26			2	3.C FE	999,240	102.7250	1,027,248	1,000,000	999,634		74			3.850	3.859	JD	1,818	38,500	05/24/2016	06/15/2026
854502-AH-4	STANLEY BLACK & DECKER I SWK 4 1/4 11/15/28			2	1.G FE	2,997,780	113.7820	3,413,463	3,000,000	2,998,405		196			4.250	4.259	MN	16,292	127,500	10/30/2018	11/15/2028
86668@-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29				1.G PL	845,753	103.6280	876,439	845,753	845,753					4.130	4.130	JD	1,552	35,398	06/11/2020	06/15/2029
86787E-AN-7	SUNTRUST BANK TFC 2 3/4 05/01/23			2	1.F FE	685,062	102.5280	717,695	700,000	697,730		1,645			2.750	3.000	MN	3,208	19,250	05/22/2013	05/01/2023
87264A-CP-8	T-MOBILEUSAINC SECUREDCORPBND144A			2	2.C FE	797,520	100.7830	806,264	800,000	797,530		10			2.700	2.734	MS	1,500		12/01/2021	03/15/2032
875484-AJ-6	TANGER PROPERTIES LP SKT 3 1/8 09/01/26			2	2.C FE	996,050	103.3240	1,033,242	1,000,000	998,022		388			3.125	3.171	MS	10,417	31,250	08/01/2016	09/01/2026
88428L-AA-0	THIRD POINT RE USA HOLDI TPRE 7 02/13/25				2.C FE	2,030,000	104.8350	2,096,707	2,000,000	2,017,044		(4,771)			7.000	6.692	FA	53,667	140,000	02/08/2019	02/13/2025
884903-BV-6	THOMSON REUTERS CORPORATION TRICN 3.35 05/15/26			2	2.B FE	995,700	106.3990	1,063,985	1,000,000	997,946		429			3.350	3.401	MN	4,281	33,500	05/02/2016	05/15/2026
886546-AB-6	TIFFANY & CO TIF 3.8 10/01/24			2	1.E FE	1,019,840	105.1930	1,051,930	1,000,000	1,006,679		(2,498)			3.800	3.520	AO	9,500	38,000	04/11/2016	10/01/2024
88732J-AJ-7	TIME WARNER CABLE LLC TWC 6.55 05/01/37				2.C FE	212,782	131.3590	262,718	200,000	211,443		(446)			6.550	5.975	MN	2,183	13,100	10/10/2018	05/01/2037
891027-AS-3	TORCHMARK CORP GL 4.55 09/15/28			2	2.A FE	3,090,130	113.7420	3,412,257	3,000,000	3,067,699		(9,330)			4.550	4.138	MS	40,192	136,500	06/25/2019	09/15/2028
891906-AF-6	TOTAL SYSTEM SERVICES IN GPN 4.45 06/01/28			2	2.C FE	997,560	111.6260	1,116,264	1,000,000	998,341		219			4.450	4.480	JD	3,708	44,500	05/09/2018	06/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902494-BC-6	TYSON FOODS INC TSN 3.55 06/02/27			2	2.B FE	1,996,660	107.7430	2,154,859	2,000,000	1,998,045		322			3.550	3.570	JD	5,719	71,000	05/23/2017	06/02/2027
902494-BK-8	TYSON FOODS INC TSN 4.35 03/01/29			2	2.B FE	2,110,848	113.2280	2,240,790	1,979,000	2,110,516		(374)			4.350	3.241	MS	28,696	43,500	12/21/2021	03/01/2029
90265E-AS-9	UDRINC SENIORCORPBND			2	2.A FE	2,077,080	103.6710	2,073,414	2,000,000	2,076,432		(648)			3.100	2.739	MN	10,333		11/10/2021	11/01/2034
904311-AA-5	UNDER ARMOUR INC UA 3 1/4 06/15/26			2	3.C FE	1,002,820	103.2260	1,032,259	1,000,000	1,001,395		(298)			3.250	3.215	JD	1,444	32,500	10/11/2016	06/15/2026
904764-BC-0	UNILEVER CAPITAL CORP UNANA 3 1/2 03/22/28			2	1.E FE	2,954,670	109.5190	3,285,561	3,000,000	2,969,878		4,233			3.500	3.682	MS	28,875	105,000	03/19/2018	03/22/2028
907818-CS-5	UNION PACIFIC CORPORATION UNP 5 3/8 06/01/33				2.A FE	608,214	124.1540	744,923	600,000	605,404		(338)			5.375	5.269	JD	2,688	32,250	05/03/2011	06/01/2033
907818-DU-9	UNION PACIFIC CORPORATION UNP 4 3/4 12/15/43			2	2.A FE	535,620	122.6470	613,236	500,000	533,213		(931)			4.750	4.274	JD	1,056	23,750	04/11/2019	12/15/2043
907818-EV-6	UNION PACIFIC CORPORATION UNP 4 3/8 09/10/38			2	2.A FE	1,996,980	117.1870	2,343,747	2,000,000	1,997,654		94			4.375	4.385	MS	26,979	87,500	06/06/2018	09/10/2038
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31				2.B FE	2,460,750	106.4000	2,618,238	2,460,750	2,460,750					4.550	4.550	FA	39,187	111,964	02/04/2019	08/25/2031
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28				2.B FE	788,552	97.3220	767,433	788,552	788,552					3.100	3.100	AO	5,704	24,445	09/13/2016	10/07/2028
91159H-HM-5	US BANCORP USB 3.1 04/27/26			2	1.F FE	999,230	105.8880	1,058,882	1,000,000	999,638		77			3.100	3.109	AO	5,511	31,000	04/21/2016	04/27/2026
91159H-HR-4	US BANCORP USB 3.15 04/27/27			2	1.F FE	999,400	107.2580	1,072,583	1,000,000	999,657		58			3.150	3.157	AO	5,600	31,500	04/24/2017	04/27/2027
913017-BP-3	RAYTHEON TECHNOLOGIES CORPORAT RTX 6 1/8 07/15/38				2.A FE	897,458	141.5310	1,061,481	750,000	866,190		(4,535)			6.125	4.761	JJ	21,182	45,938	11/14/2013	07/15/2038
91324P-BN-1	UNITEDHEALTH GROUP INC UNH 5.7 10/15/40			2	1.G FE	840,180	139.7000	1,047,748	750,000	823,364		(2,439)			5.700	4.885	AO	9,025	42,750	11/01/2013	10/15/2040
91324P-DT-6	UNITEDHEALTH GROUP INC UNH 3 1/2 08/15/39			2	1.G FE	4,494,480	110.8210	4,986,961	4,500,000	4,495,003		184			3.500	3.508	FA	59,500	157,500	07/24/2019	08/15/2039
91913Y-AU-4	VALERO ENERGY CORP VLO 3.4 09/15/26			2	2.B FE	996,550	106.9190	1,069,187	1,000,000	998,233		340			3.400	3.441	MS	10,011	34,000	09/07/2016	09/15/2026
91914J-AA-0	VALERO ENERGY PARTNERS VLO 4 3/8 12/15/26			2	2.B FE	3,175,860	110.3790	3,311,364	3,000,000	3,119,982		(23,314)			4.375	3.442	JD	5,833	131,250	08/14/2019	12/15/2026
92277G-AU-1	VENTAS REALTY LP VTR 3 01/15/30			2	2.A FE	1,990,120	103.9730	2,079,457	2,000,000	1,992,069		858			3.000	3.056	JJ	27,667	60,000	08/12/2019	01/15/2030
92343V-CV-4	VERIZON COMMUNICATIONS INC VZ 4.272 01/15/36				2.A FE	3,400,440	117.6660	3,529,970	3,000,000	3,358,512		(19,937)			4.272	3.208	JJ	59,096	128,160	11/06/2019	01/15/2036
92343V-EK-6	VERIZON COMMUNICATIONS INC VZ 6.8 05/01/29				2.A FE	830,188	126.4100	782,477	619,000	767,797		(17,808)			6.800	3.109	MN	7,015	42,092	05/08/2018	05/01/2029
92345Y-AF-3	VERISK ANALYTICS INC VRSK 4 1/8 03/15/29			2	2.B FE	3,542,040	111.6250	3,906,879	3,500,000	3,545,858		1,339			4.125	3.895	MS	42,510	123,750	12/22/2021	03/15/2029
927804-FU-3	VIRGINIA ELEC & POWER CO D 3.15 01/15/26			2	2.A FE	999,910	105.6850	1,056,845	1,000,000	999,961		9			3.150	3.151	JJ	14,525	31,500	01/12/2016	01/15/2026
927804-GE-8	VIRGINIA ELEC & POWER CO SENIORCORPBND			2	1.F FE	4,225,641	101.0300	4,278,642	4,235,000	4,225,729		89			2.300	2.325	MN	10,552		11/15/2021	11/15/2031
92826C-AD-4	VISA INC V 3.15 12/14/25			2	1.D FE	999,490	106.7340	1,067,344	1,000,000	999,779		52			3.150	3.156	JD	1,488	31,500	12/10/2015	12/14/2025
92826C-AE-2	VISA INC V 4.15 12/14/35			2	1.D FE	3,088,740	119.9050	3,597,139	3,000,000	3,076,344		(4,244)			4.150	3.905	JD	5,879	124,500	12/13/2018	12/14/2035
928563-AK-1	VMWAREINC SENIORCORPBND			2	2.C FE	1,937,200	97.3750	1,947,492	2,000,000	1,937,718		518			1.800	2.310	FA	14,900		12/08/2021	08/15/2028
929160-AT-6	VULCAN MATERIALS CO VMC 3.9 04/01/27			2	2.B FE	1,035,400	109.5160	1,095,156	1,000,000	1,020,031		(3,603)			3.900	3.461	AO	9,750	39,000	06/12/2017	04/01/2027
92936U-AE-9	WP CAREY INC WPC 4 1/4 10/01/26			2	2.B FE	997,540	109.6060	1,096,061	1,000,000	998,722		238			4.250	4.280	AO	10,625	42,500	09/09/2016	10/01/2026
92936U-AF-6	WP CAREY INC WPC 3.85 07/15/29			2	2.B FE	1,977,520	110.6650	2,213,307	2,000,000	1,982,442		1,961			3.850	3.986	JJ	35,506	77,000	06/10/2019	07/15/2029
92940P-AE-4	WRKCOINC SENIORCORPBND			2	2.B FE	3,299,970	109.6450	3,289,357	3,000,000	3,298,207		(1,763)			3.900	2.169	JD	9,750		12/15/2021	06/01/2028
931142-DK-6	WAL-MART STORES INC WMT 4 3/4 10/02/43			2	1.C FE	2,265,710	132.5250	2,650,506	2,000,000	2,229,071		(6,796)			4.750	3.948	AO	23,486	95,000	11/10/2016	10/02/2043
94106L-BE-8	WASTE MANAGEMENT INC WM 3.15 11/15/27			2	2.A FE	2,390,175	106.9220	2,673,044	2,500,000	2,428,282		10,750			3.150	3.698	MN	10,063	78,750	04/11/2018	11/15/2027
95000U-2G-7	WELLS FARGO & COMPANY SENIORCORPBND			2	2.A FE	3,113,670	104.0740	3,122,213	3,000,000	3,112,006		(1,664)			2.879	2.354	AO			11/10/2021	10/30/2030
95040Q-AC-8	WELLTOWER INC WELL 4 1/4 04/01/26			2	2.A FE	992,270	109.6280	1,096,281	1,000,000	996,352		766			4.250	4.345	AO	10,625	42,500	02/23/2016	04/01/2026
95040Q-AJ-3	WELLTOWER INC WELL 3.1 01/15/30			2	2.A FE	1,996,320	105.1090	2,102,174	2,000,000	1,997,027		321			3.100	3.121	JJ	28,589	62,000	08/08/2019	01/15/2030
958102-AQ-8	WESTERNDIGITALCORP SENIORCORPBND			2	2.C FE	154,715	100.9500	156,473	155,000	154,716		1			2.850	2.878	FA	258		12/07/2021	02/01/2029
959802-AX-7	WESTERN UNION CO/THE WU 4 1/4 06/09/23			2	2.B FE	1,998,400	104.1780	2,083,565	2,000,000	1,999,503		328			4.250	4.268	JD	5,194	85,000	06/06/2018	06/09/2023
96145D-AH-8	WRKCO INC WRK 4 03/15/28			2	2.B FE	996,309	110.4720	1,104,716	1,000,000	997,351		369			4.000	4.049	MS	11,778	40,000	02/20/2019	03/15/2028
962166-BX-1	WEYERHAEUSER CO WY 4 11/15/29			2	2.B FE	2,983,860	111.7740	3,353,229	3,000,000	2,987,383		1,336			4.000	4.063	MN	15,333	120,000	02/22/2019	11/15/2029
96949L-AB-1	WILLIAMS PARTNERS LP WMB 4 09/15/25			2	2.B FE	1,029,390	108.0580	1,080,575	1,000,000	1,013,705		(3,652)			4.000	3.576	MS	11,778	40,000	05/26/2017	09/15/2025
980745-F@-7	WOODWARD GOVERNOR COMPANY WOODWARD INC				2.C	1,000,000	107.7710	1,077,710	1,000,000	1,000,000					4.270	4.270	MN	3,677	42,700	05/31/2018	05/30/2025
981811-AE-2	WORTHINGTON INDUSTRIES WOR 4.55 04/15/26				2.B FE	1,007,860	109.4000	1,093,996	1,000,000	1,004,723		(980)			4.550	4.428	AO	9,606	45,500	07/19/2018	04/15/2026
98389B-AR-1	XCEL ENERGY INC XEL 3.3 06/01/25			2	2.A FE	1,006,850	105.0800	1,050,803	1,000,000	1,002,515		(810)			3.300	3.209	JD	2,750	33,000	03/03/2016	06/01/2025
984851-AD-7	YARA INTERNATIONAL ASA YARNO 3.8 06/06/26			2	2.B FE	1,959,030	107.0630	2,141,250	2,000,000	1,976,507		4,718			3.800	4.092	JD	5,278	76,000	03/20/2018	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA YARNO 4 3/4 06/01/28			2	2.B FE	498,740	113.0810	565,406	500,000	499,125		114			4.750	4.782	JD	1,979	23,750	05/24/2018	06/01/2028
98978V-AB-9	ZOETIS INC ZTS 3 1/4 02/01/23			2	2.A FE	937,670	101.9100	1,019,099	1,000,000	991,369		7,644			3.250	4.073	FA	13,542	32,500	12/05/2013	02/01/2023
L9082*-AN-9	TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA				2.A PL	2,000,000	102.9310	2,058,620	2,000,000	2,000,000					5.720	5.720	MN	10,169	114,400	05/29/2018	05/29/2025
008474-C#-3	AGNICO EAGLE MINES LIMITED AGNICO MINES LIMITED		A		2.B FE	1,000,000	107.1650	1,071,650	1,000,000	1,000,000					4.420	4.420	JD	246	44,200	06/29/2017	06/29/2025
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27		A		1.F FE	1,548,144	98.9890	1,779,319	1,797,496	1,621,870		23,500			3.600	6.277	MS	19,053	64,710	07/02/2018	03/15/2027
015644-A#-4	ALGOMA CENTRAL CORPORATION ALGOMA CENTR CRP 3.37 12/10/27		A	1	2.B PL	2,000,000	96.9430	1,938,854	2,000,000	2,000,000					3.370	3.370	JD	3,932	67,410	12/10/2020	12/10/2027
01626P-AH-9	ALIMENTATION COUCHE-TARD INC ATDBCN 3.55 07/26/27		A	2	2.B FE	1,907,800	107.2810	2,145,614	2,000,000	1,939,033		9,540			3.550	4.169	JJ	30,569	71,000	07/19/2018	07/26/2027
06849V-AA-1	BARRICK GOLD FINANCE CO ABXCN 5.8 11/15/34		A		2.B FE	1,032,520	122.1760	1,221,757	1,000,000	1,022,778		(1,186)			5.800	5.550	MN	7,411	58,000	06/01/2011	11/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
112585-AH-7	BROOKFIELD ASSET MAN INC BAMACN 4 01/15/25		A	2	1.G FE	978,290	107.1090	1,071,094	1,000,000	991,793		2,478			4.000	4.291	JJ	18,444	40,000	12/15/2015	01/15/2025
11271L-AD-4	BROOKFIELD FINANCE INC BAMACN 4.85 03/29/29		A	2	1.G FE	1,996,420	115.3470	2,306,937	2,000,000	1,997,469		285			4.850	4.871	MS	24,789	97,000	01/24/2019	03/29/2029
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMP CNRCN 4 1/2 11/07/43		A	2	1.F FE	2,048,395	120.0570	2,143,026	1,785,000	2,030,107		(7,546)			4.500	3.575	MN	12,049	80,325	06/28/2019	11/07/2043
136385-AX-9	CANADIAN NATL RESOURCES CNQCN 3.85 06/01/27		A	2	2.C FE	996,960	107.5240	1,075,238	1,000,000	998,210		292			3.850	3.887	JD	3,208	38,500	05/23/2017	06/01/2027
13645R-AY-0	CANADIAN PACIFIC RR CO CP 4 06/01/28		A	2	2.B FE	1,998,160	111.6730	2,233,456	2,000,000	1,998,766		166			4.000	4.011	JD	6,667	80,000	05/14/2018	06/01/2028
292505-AG-9	ENCANA CORP OVV 6 1/2 02/01/38		A		3.A FE	3,417,840	129.4530	3,883,590	3,000,000	3,379,073		(14,615)			6.500	5.321	FA	81,250	195,000	03/13/2019	02/01/2038
496902-AQ-0	KINROSS GOLD CORP KCN 4 1/2 07/15/27		A	2	2.C FE	975,624	111.8110	1,118,107	1,000,000	983,780		2,498			4.500	4.837	JJ	20,750	45,000	07/16/2018	07/15/2027
559222-AR-5	MAGNA INTERNATIONAL INC MGCN 4.15 10/01/25		A	2	1.G FE	1,016,370	108.7320	1,087,317	1,000,000	1,006,776		(1,759)			4.150	3.942	AO	10,375	41,500	12/14/2015	10/01/2025
56501R-AC-0	MANULIFE FINANCIAL CORP MFCCN 4.15 03/04/26		A		1.G FE	997,570	109.5920	1,095,924	1,000,000	998,863		245			4.150	4.180	MS	13,488	41,500	03/01/2016	03/04/2026
67077M-AJ-7	POTASH CORP-SASKATCHEWAN NTRCN 3.15 10/01/22		A	2	2.B FE	750,800	101.2490	759,370	750,000	750,121		(191)			3.150	3.123	AO	5,906	23,625	04/10/2018	10/01/2022
67077M-AT-5	POTASH CORP-SASKATCHEWAN NTRCN 4.2 04/01/29		A	2	2.B FE	1,993,540	112.8790	2,257,581	2,000,000	1,995,056		571			4.200	4.240	AO	21,000	84,000	03/20/2019	04/01/2029
716442-AH-1	PETRO-CANADA SUCN 5.35 07/15/33		A		2.A FE	1,141,720	121.2560	1,212,557	1,000,000	1,121,045		(8,099)			5.350	4.028	JJ	24,669	53,500	05/07/2019	07/15/2033
775109-BF-7	ROGERS COMMUNICATIONS IN RCICN 2.9 11/15/26		A	2	2.A FE	983,540	104.5540	1,045,540	1,000,000	991,377		1,616			2.900	3.092	MN	3,706	29,000	11/01/2016	11/15/2026
867229-AD-8	SUNCOR ENERGY INC SUCN 5.95 12/01/34		A		2.A FE	2,128,171	129.3800	2,458,229	1,900,000	2,096,181		(10,701)			5.950	4.864	JD	9,421	113,050	11/02/2018	12/01/2034
878742-AE-5	TECK RESOURCES LTD TCKBCN 6 1/8 10/01/35		A		2.C FE	786,795	129.9910	974,935	750,000	776,695		(1,247)			6.125	5.747	AO	11,484	45,938	06/14/2011	10/01/2035
87971M-BD-4	TELUS CORP TCN 2.8 02/16/27		A	2	2.A FE	991,890	104.0730	1,040,733	1,000,000	995,697		768			2.800	2.891	FA	10,500	28,000	09/14/2016	02/16/2027
893526-DM-2	TRANSCANADA PIPELINES LTD TRPCN 2 1/2 08/01/22		A		2.A FE	710,933	100.9850	757,389	750,000	747,159		4,755			2.500	3.161	FA	7,813	18,750	06/11/2013	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES LTD TRPCN 5.85 03/15/36		A		2.A FE	2,275,960	130.3340	2,606,679	2,000,000	2,245,704		(11,976)			5.850	4.658	MS	34,450	117,000	05/09/2019	03/15/2036
941053-AH-3	WASTE CONNECTIONS INC WCNCN 4 1/4 12/01/28		A	2	2.A FE	1,997,040	112.5070	2,250,145	2,000,000	1,997,860		261			4.250	4.268	JD	7,083	85,000	11/06/2018	12/01/2028
98417E-AC-4	GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37		A		2.A FE	1,098,180	140.1120	1,401,123	1,000,000	1,089,263		(3,288)			6.900	6.019	MN	8,817	69,000	02/01/2019	11/15/2037
00084D-AW-0	ABNAMROBANKNV SRBNCORPBND144A		D	2	2.A FE	5,300,000	100.1300	5,306,906	5,300,000	5,300,000					1.350	1.350	JD	3,578		12/06/2021	12/13/2029
00131L-AF-2	AIA GROUP LTD AIA 3.9 04/06/28		D	2	1.E FE	2,990,640	110.1440	3,304,313	3,000,000	2,993,719		868			3.900	3.938	AO	27,625	117,000	03/27/2018	04/06/2028
00185A-AK-0	AON PLC AON 3 7/8 12/15/25		D	2	2.A FE	999,720	108.2440	1,082,437	1,000,000	999,854		34			3.875	3.879	JD	1,722	38,750	02/23/2016	12/15/2025
00205G-AD-9	APT PIPELINES LTD APAAU 4 1/4 07/15/27		D	2	2.B FE	993,050	110.1260	1,101,259	1,000,000	995,857		649			4.250	4.335	JJ	19,597	42,500	03/16/2017	07/15/2027
00774M-AX-3	AERCAPIRELANDCAPITALDAC SENIORCORPBND		D	2	2.C FE	2,140,908	101.7610	2,136,980	2,100,000	2,140,439		(469)			3.575	3.344	JJ	12,930		11/10/2021	01/30/2032
00774M-AY-1	AERCAPIRELANDCAPITALDAC SENIORCORPBND		D	2	2.C FE	563,358	101.8360	565,193	555,000	563,299		(59)			3.725	3.566	AO	3,560		11/19/2021	10/29/2033
00913R-AD-8	AIR LIQUIDE FINANCE AIFP 2 1/2 09/27/26		D	2	1.G FE	498,110	103.6490	518,245	500,000	499,045		187			2.500	2.543	MS	3,264	12,500	09/22/2016	09/27/2026
01273P-AB-8	ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29		D	2	2.B FE	997,313	103.7630	1,037,630	1,000,000	997,704		250			3.450	3.484	MN	4,408	34,500	07/23/2020	11/15/2029
01609W-AT-9	ALIBABA GROUP HOLDING BABA 3.4 12/06/27		D	2	1.E FE	1,926,380	105.7400	2,114,800	2,000,000	1,952,374		7,022			3.400	3.853	JD	4,722	68,000	02/06/2018	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING BABA 4 12/06/37		D	2	1.E FE	1,044,120	107.8750	1,078,750	1,000,000	1,039,691		(1,885)			4.000	3.661	JD	2,778	40,000	07/24/2019	12/06/2037
01959E-AC-2	ALLIED WORLD ASSURANCE AWH 4.35 10/29/25		C	2	2.B FE	986,320	107.3190	1,073,189	1,000,000	994,019		1,402			4.350	4.522	AO	7,492	43,500	11/12/2015	10/29/2025
02343U-AG-0	AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26		C	2	2.B FE	999,868	106.6500	1,066,503	1,000,000	999,919		17			3.625	3.627	AO	6,344	36,250	06/01/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28		C	2	2.B FE	1,498,444	113.6980	1,705,464	1,500,000	1,498,729		169			4.500	4.515	MN	8,625	67,500	06/01/2020	05/15/2028
034863-AG-5	ANGLO AMERICAN CAPITAL AALLN 4 1/8 09/27/22		D		2.B FE	839,568	102.3460	818,766	800,000	803,605		(4,741)			4.125	3.501	MS	8,617	33,000	05/08/2013	09/27/2022
034863-AR-1	ANGLO AMERICAN CAPITAL AALLN 4 3/4 04/10/27		D		2.B FE	770,498	111.3310	834,984	750,000	764,284		(2,362)			4.750	4.342	AO	8,016	35,625	04/05/2019	04/10/2027
034863-AU-4	ANGLO AMERICAN CAPITAL AALLN 4 1/2 03/15/28		D	2	2.B FE	1,964,680	110.2890	2,205,784	2,000,000	1,974,138		3,509			4.500	4.743	MS	26,500	90,000	03/07/2019	03/15/2028
03718N-AA-4	ANTOFAGASTAPLC SENIORCORPBND144A		D	2	2.B FE	3,830,125	95.0190	3,800,750	4,000,000	3,831,981		1,856			2.375	2.920	AO	20,319		11/23/2021	10/14/2030
03835V-AG-1	APTIV PLC APTV 4.35 03/15/29		C	2	2.B FE	1,997,580	113.6260	2,272,516	2,000,000	1,998,157		213			4.350	4.365	MS	25,617	87,000	02/28/2019	03/15/2029
04530D-AD-4	ASPEN INSURANCE HLDG LTD AHL 4.65 11/15/23		D		2.B FE	1,066,160	106.0950	1,060,955	1,000,000	1,020,456		(10,397)			4.650	3.511	MN	5,942	46,500	04/20/2017	11/15/2023
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDI		D		2.C	1,000,000	103.5530	1,035,527	1,000,000	1,000,000					4.480	4.480	JJ	21,156	44,800	07/11/2018	07/11/2023
05253J-AL-5	AUST & NZ BANKING GRP NY ANZ 3.7 11/16/25		D		1.D FE	1,027,870	108.6320	1,086,319	1,000,000	1,012,073		(2,871)			3.700	3.365	MN	4,625	37,000	01/05/2016	11/16/2025
05530Q-AK-6	BAT INTL FINANCE PLC BATSLN 3.95 06/15/25		D		2.B FE	1,005,840	106.5870	1,065,866	1,000,000	1,002,277		(604)			3.950	3.879	JD	1,756	39,500	06/11/2015	06/15/2025
05583J-AC-6	BPCESA SRBNCORPBND144A		D		2.A FE	4,237,600	105.8070	4,232,269	4,000,000	4,236,131		(1,469)			3.500	2.405	AO	26,444		12/15/2021	10/23/2027
05600L-AC-0	BMWFINN.V. SENIORCORPBND144A		D	2	1.F FE	5,262,850	104.9180	5,245,922	5,000,000	5,261,591		(1,259)			2.850	2.081	FA	54,229		12/15/2021	08/14/2029
056752-AL-2	BAIDU INC BIDU 4 3/8 03/29/28		D	2	1.G FE	2,982,960	110.5810	3,317,438	3,000,000	2,988,502		1,566			4.375	4.446	MS	33,542	131,250	03/22/2018	03/29/2028
05964H-AM-7	BANCOSANTANDERSA SRBNCORPBND		D		1.G FE	4,310,040	102.1020	4,288,297	4,200,000	4,308,736		(1,304)			2.958	2.640	MS	33,130		11/10/2021	03/25/2031
06279J-AB-5	BANKOFIRELANDGROUPPLC SENIORCORPBND144A		D	2	2.B FE	3,684,038	98.1990	3,682,473	3,750,000	3,684,456		418			2.029	2.356	MS			12/15/2021	09/30/2027
067316-AD-1	BACARDI LTD BACARD 2 3/4 07/15/26		D	2	2.C FE	996,270	103.0680	1,030,683	1,000,000	998,179		371			2.750	2.793	JJ	12,681	27,500	07/07/2016	07/15/2026
06738E-BU-8	BARCLAYSPLC SENIORCORPBND		D	2	2.B FE	2,115,000	100.2810	2,120,937	2,115,000	2,115,000					2.279	2.279	MN	4,954		11/17/2021	11/24/2027
09659W-2P-8	BNPPARIBASSA SENIORCORPBND144A		D	2	1.G FE	2,142,882	101.3900	2,129,196	2,100,000	2,142,373		(509)			2.871	2.625	AO			11/10/2021	04/19/2032
111021-AL-5	BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28		D	2	2.B FE	2,987,700	113.0640	3,391,911	3,000,000	2,990,839		1,075			5.125	5.178	JD	11,531	153,750	11/29/2018	12/04/2028
12563U-AB-3	CK HUTCHISON INTL 17 LTD CKHH 3 1/2 04/05/27		D		1.F FE	998,150	107.0190	1,070,188	1,000,000	998,951		178			3.500	3.522	AO	8,361	35,000	04/28/2017	04/05/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
151191-BJ-1	CELULOSAARAUCO SENIORCORPBND144A		D	2	2.C FE	486,920	106.3940	486,219	457,000	486,687		(233)			4.200	3.253	JJ	8,104		12/03/2021	01/29/2030
192714-AD-5	COLBUNSA SENIORCORPBND144A		D	2	2.B FE	4,248,300	99.8000	4,191,600	4,200,000	4,248,099		(201)			3.150	2.987	MS	42,263		12/14/2021	03/06/2030
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA SRSUBCORPBND144A		D		2.A FE	3,222,343	98.4450	3,199,461	3,250,000	3,222,703		360			2.688	2.792	MS	26,693		11/10/2021	03/11/2031
225401-AP-3	CREDITSUISSEGROUPAG SENIORCORPBND144A		D	2	2.A FE	2,219,160	110.4730	2,209,462	2,000,000	2,216,183		(2,977)			4.194	2.722	AO			11/10/2021	04/01/2031
23291K-AJ-4	DH EUROPE FINANCE II DHR 3 1/4 11/15/39		D	2	2.A FE	3,992,360	106.8320	4,273,282	4,000,000	3,992,986		285			3.250	3.263	MN	16,611	130,000	10/29/2019	11/15/2039
25156P-BA-0	DEUTSCHE TELEKOM INT FIN DT 3.6 01/19/27		D	2	2.B FE	998,750	107.3680	1,073,676	1,000,000	999,313		122			3.600	3.615	JJ	16,200	36,000	01/09/2017	01/19/2027
26874R-AE-8	ENI SPA ENIIM 4 3/4 09/12/28		D		2.A FE	3,114,930	115.4620	3,463,875	3,000,000	3,086,268		(10,923)			4.750	4.252	MS	43,146	142,500	04/09/2019	09/12/2028
29278G-AA-6	ENEL FINANCE INTL ENELIM 3 5/8 05/25/27		D		2.A FE	989,900	108.2190	1,082,187	1,000,000	994,085		971			3.625	3.747	MN	3,625	36,250	05/22/2017	05/25/2027
29278G-AF-5	ENELFINANCEINTERNATIONALNV SENIORCORPBND144A		D		2.A FE	3,108,075	107.0970	3,105,804	2,900,000	3,107,393		(682)			3.500	2.268	AO	23,965		12/21/2021	04/06/2028
30217A-AB-9	EXPERIAN FINANCE PLC EXPNLN 4 1/4 02/01/29		D	2	2.A FE	2,997,570	111.1980	3,335,947	3,000,000	2,998,180		216			4.250	4.260	FA	53,125	127,500	01/24/2019	02/01/2029
35802X-AJ-2	FRESENIUS MED CARE II FMEGR 4 3/4 10/15/24		D	2	2.C FE	1,031,350	107.8090	1,078,090	1,000,000	1,014,154		(5,150)			4.750	4.160	AO	10,028	47,500	06/20/2018	10/15/2024
40049J-BB-2	GRUPO TELEVISA SAB TELVIS 4 5/8 01/30/26		D	2	2.A FE	2,044,120	108.2380	2,164,750	2,000,000	2,024,989		(5,857)			4.625	4.269	JJ	38,799	92,500	07/19/2018	01/30/2026
402563-AE-0	GULF STREAM MERIDIAN 1 LTD GSM SERIES 2020IA CLASS B		D	2,4	1.C FE	1,602,400	100.1320	1,602,119	1,600,000	1,602,371		(29)			2.124	2.102	JAJO	7,362		12/01/2021	04/15/2033
404280-CX-5	HSBCHOLDINGSPLC SENIORCORPBND		D	2	1.G FE	1,985,000	100.3600	1,992,149	1,985,000	1,985,000					2.460	2.460	MN	5,290		11/15/2021	11/22/2027
423012-AF-0	HEINEKEN NV HEIANA 3 1/2 01/29/28		D	2	2.A FE	2,410,750	107.8570	2,696,417	2,500,000	2,439,746		8,614			3.500	3.950	JJ	36,944	87,500	06/20/2018	01/29/2028
43761A-D#-0	HOMESERVE PLC HOMESERVE 3.34		D		2.B	2,000,000	99.9350	1,998,692	2,000,000	2,000,000					3.340	3.340	FA	24,308	66,750	08/20/2020	08/20/2027
44962L-AF-4	IHS MARKIT LTD INFO 4 3/4 08/01/28		D	2	3.A FE	999,510	115.7240	1,157,236	1,000,000	999,663		43			4.750	4.756	FA	19,792	47,500	07/20/2018	08/01/2028
44962L-AJ-6	IHS MARKIT LTD INFO 4 1/4 05/01/29		D	2	3.A FE	497,110	113.4090	567,047	500,000	497,788		251			4.250	4.321	MN	3,542	21,250	04/03/2019	05/01/2029
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33		D		1.F PL	428,406	104.5140	447,742	428,406	428,406					3.870	3.889	MJSD	507	16,579	09/20/2019	05/20/2033
456837-AW-3	ING GROEP NV SENIORCORPBND		D	2	1.G FE	4,101,720	102.0600	4,082,388	4,000,000	4,100,499		(1,221)			2.727	2.422	AO			11/10/2021	04/01/2032
46128M-AJ-0	INVERSIONES CMPC SA CMPCCI 4 3/8 04/04/27		D		2.C FE	996,390	109.6750	1,096,750	1,000,000	997,907		347			4.375	4.420	AO	10,573	43,750	03/30/2017	04/04/2027
46132F-AD-2	INVESCO FINANCE PLC IVZ 3 3/4 01/15/26		C		2.A FE	891,950	108.1720	941,098	870,000	879,959		(2,261)			3.750	3.444	JJ	15,044	32,625	03/07/2016	01/15/2026
478375-AR-9	JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26		C	2	2.B FE	368,352	108.2640	395,162	365,000	366,613		(376)			3.900	3.777	FA	5,417	14,235	12/28/2016	02/14/2026
494386-AB-1	KIMBERLY-CLARK DE MEXICO KCMA 3.8 04/08/24		D		2.A FE	1,002,540	104.5810	1,045,813	1,000,000	1,000,798		(331)			3.800	3.763	AO	8,761	38,000	02/17/2016	04/08/2024
50220P-AC-7	LSEGAFINANCINGPLC SENIORCORPBND144A		D	2	1.G FE	6,930,560	98.7210	6,910,471	7,000,000	6,930,885		325			2.000	2.169	AO	33,056		12/16/2021	04/06/2028
50220P-AD-5	LSEGAFINANCINGPLC SENIORCORPBND144A		D	2	1.G FE	3,032,640	100.6390	3,019,161	3,000,000	3,032,241		(399)			2.500	2.367	AO	17,708		11/10/2021	04/06/2031
62947Q-AY-4	NXP BV/NXP FUNDING LLC NXPI 5.55 12/01/28		D	2	2.B FE	1,812,045	119.8310	2,097,047	1,750,000	1,796,612		(5,905)			5.550	5.066	JD	8,094	97,125	04/05/2019	12/01/2028
62954H-AH-1	NXPBV SENIORCORPBND144A		D	2	2.B FE	783,061	100.1440	786,128	785,000	783,069		7			2.650	2.678	FA	1,791		11/15/2021	02/15/2032
63254A-AP-3	NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26		D		1.D FE	992,280	107.8030	1,078,030	1,000,000	996,562		781			3.375	3.467	JJ	15,656	33,750	01/06/2016	01/14/2026
63906Y-AD-0	NATWESTMARKETSPLC SENIORCORPBND144A		D		1.F FE	4,937,054	98.4960	4,924,793	5,000,000	4,938,648		1,594			1.600	1.871	MS	20,444		11/10/2021	09/29/2026
66934#-AA-6	LARVIKSFJORDEN LTD NORWEGIAN AIR		D		4.C PL	413,829	105.6790	561,170	531,014	413,829		(4,598)			4.750	9.093	JJ			12/21/2015	01/22/2028
74977R-DL-5	COOPERATIEVE RABOBANK UA COOPERATIEVE RABOBANK UA		D	2	1.G FE	7,440,000	100.0770	7,445,738	7,440,000	7,440,000					1.980	1.980	JD	6,547		12/08/2021	12/15/2027
75625Q-AE-9	RECKITT BENCKISER TSY RKTLN 3 06/26/27		D	2	1.G FE	5,990,040	106.0320	6,361,902	6,000,000	5,993,688		1,043			3.000	3.021	JD	2,500	180,000	06/17/2019	06/26/2027
767201-AL-0	RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40		D		1.F FE	1,097,030	133.5170	1,335,175	1,000,000	1,080,448		(2,651)			5.200	4.559	MN	8,522	52,000	10/31/2014	11/02/2040
780153-AW-2	ROYAL CARIBBEAN CRUISES RCL 3.7 03/15/28		D	2	4.B FE	937,250	93.9630	939,635	1,000,000	956,641		5,933			3.700	4.509	MS	10,894	37,000	07/19/2018	03/15/2028
80414L-2E-4	SAUDI ARABIAN OIL CO ARAMCO 4 1/4 04/16/39		D		1.F FE	3,966,440	112.7190	4,508,750	4,000,000	3,969,492		1,168			4.250	4.313	AO	35,417	170,000	04/09/2019	04/16/2039
822582-BE-1	SHELL INTERNATIONAL FIN RDSALN 4 1/8 05/11/35		D		1.D FE	2,177,120	117.1450	2,342,902	2,000,000	2,154,885		(9,025)			4.125	3.399	MN	11,458	82,500	06/17/2019	05/11/2035
822582-CB-6	SHELL INTERNATIONAL FIN RDSALN 3 7/8 11/13/28		D	2	1.D FE	3,473,050	112.0300	3,921,050	3,500,000	3,480,388		2,440			3.875	3.969	MN	18,083	135,625	11/07/2018	11/13/2028
82650N-AA-0	SIGMAFINANCENETHERLANDSBV SENIORCORPBND144A		D	2	2.C FE	3,375,000	111.0500	3,331,500	3,000,000	3,367,317		(7,683)			4.875	2.650	MS	38,188		11/09/2021	03/27/2028
83238P-AD-6	SMITHS GROUP PLC SMINLN 3 5/8 10/12/22		D		2.B FE	745,373	102.0600	765,451	750,000	749,555		553			3.625	3.703	AO	5,966	27,188	05/15/2013	10/12/2022
83368R-AK-8	SOCIETEGENERALESA SRBNCORPBND144A		D		2.B FE	2,163,900	108.0380	2,160,769	2,000,000	2,163,563		(337)			4.000	2.270	JJ	37,556		12/22/2021	01/12/2027
85771P-AK-8	STATOIL ASA EQNR 2.65 01/15/24		D		1.D FE	482,870	103.2130	516,064	500,000	496,281		1,742			2.650	3.029	JJ	6,110	13,250	05/28/2013	01/15/2024
87089N-AA-8	SWISS RE FINANCE LUX SRENVX 5 04/02/49		D	2	1.F FE	2,167,500	112.1250	2,242,500	2,000,000	2,131,049		(15,327)			5.000	3.952	AO	24,722	100,000	07/16/2019	04/02/2049
87124V-AF-6	SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26		D	2	2.A FE	999,500	105.9620	1,059,618	1,000,000	999,762		50			3.625	3.631	AO	6,344	36,250	04/21/2016	04/28/2026
874060-AW-6	TAKEDA PHARM TACHEM 5 11/26/28		D	2	2.B FE	996,148	117.4210	1,174,206	1,000,000	996,907		366			5.000	5.054	MN	4,861	50,000	12/13/2019	11/26/2028
87969N-AD-7	TELSTRA CORP LTD TLSAU 3 1/8 04/07/25		D	2	1.G FE	969,860	105.0370	1,050,372	1,000,000	988,309		3,322			3.125	3.507	AO	7,292	31,250	12/14/2015	04/07/2025
88032W-AG-1	TENCENT HOLDINGS LTD TENCNT 3.595 01/19/28		D	2	1.E FE	1,957,660	106.4370	2,128,740	2,000,000	1,972,388		3,981			3.595	3.853	JJ	32,355	71,900	02/06/2018	01/19/2028
88165F-AG-7	TEVA PHARMACEUT FIN BV TEVA 2.95 12/18/22		D		3.C FE	642,941	100.1810	651,177	650,000	649,192		814			2.950	3.082	JD	692	19,175	05/23/2013	12/18/2022
89641U-AC-5	TRINITY ACQUISITION PLC WLTW 4.4 03/15/26		D	2	2.B FE	995,780	109.5940	1,095,944	1,000,000	997,991		426			4.400	4.453	MS	13,322	44,000	03/17/2016	03/15/2026
92841#-AA-4	VISTA JET MALTA FINANCE PLC VISTA JET MALTA FINANCE PLC		D		1.G PL	855,863	107.1150	916,755	855,863	855,863					4.500	4.494	JJ	17,759	50,496	03/23/2020	07/15/2027
961214-EF-6	WESTPAC BANKING CORP BASIC		D	2	2.A FE	2,168,420	107.9380	2,158,757	2,000,000	2,165,957		(2,463)			4.110	2.881	JJ	35,848		11/10/2021	07/24/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
961214-EW-9	WESTPAC BANKING CORP SENIORCORPBND		D		1.D FE	3,180,000	99.6390	3,168,522	3,180,000	3,180,000					1.953	1.953	MN	7,073	345	11/08/2021	11/20/2028
961214-EX-7	WESTPAC BANKING CORP SUBCORPBND		D	2	2.A FE	440,000	99.0030	435,613	440,000	440,000					3.020	3.020	MN	1,587		11/08/2021	11/18/2036
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER 4.53 10/25		D		2.C PL	950,000	102.3800	972,610	950,000	950,000					4.530	4.530	AO	9,085	43,035	10/15/2019	10/15/2025
G2765*-AK-0	DIONYSUS AVIATION DAC DIONYSUS AVIATION LTD		D		2.A PL	1,700,000	105.5350	1,794,100	1,700,000	1,700,000					4.640	4.640	JJ	37,906	78,880	01/08/2019	01/08/2024
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.61 7/2/26		D		2.C	1,700,000	106.1110	1,803,887	1,700,000	1,700,000					4.610	4.610	JJ	38,967	78,370	07/02/2019	07/02/2026
G8038#-AP-3	SERCO GROUP PLC SERCO GRP PLC 3.55% 10/8/27		D	1	2.C PL	2,000,000	99.3690	1,987,388	2,000,000	2,000,000					3.550	3.550	AO	16,369	71,000	10/07/2020	10/08/2027
G8090*-AA-5	SHERIGAN SHIPPING INC MESTAMO MARINE 3/30 3.73		D		2.C	1,000,000	102.9730	1,029,731	1,000,000	1,000,000					3.730	3.730	MS	12,433	37,300	02/27/2020	03/01/2030
G9006@-AH-9	TRANSMISSION FINANCE DAC TRANSMISSION FINANCE DAC		D		2.A	1,000,000	103.0940	1,030,940	1,000,000	1,000,000					3.180	3.180	MN	5,035	31,800	05/04/2016	05/04/2026
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MEX3.61 2/9/31		D	1	2.C PL	1,000,000	97.6780	976,776	1,000,000	1,000,000					3.610	3.610	FA	14,239	19,191	02/09/2021	02/09/2031
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MX3.66 7/15/31		D	1	2.C PL	1,000,000	98.5890	985,894	1,000,000	1,000,000					3.660	3.660	JJ	16,877		01/27/2021	07/15/2031
Q1298@-AA-7	CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD		D		2.B FE	1,000,000	107.1650	1,071,650	1,000,000	1,000,000					4.340	4.340	MS	11,453	43,400	09/26/2018	09/26/2025
Q1629#-AE-7	BRISNBANE AIRPORT CORP BRISBANE AIRPORT 4.04 8/22/24		D		2.B	1,044,630	102.0410	1,020,411	1,000,000	1,030,110		(10,826)			4.040	2.848	FA	14,477	40,400	08/26/2020	08/22/2024
Q1629#-AF-4	BRISNBANE AIRPORT CORP BRISBANE AIRPORT 4.19 8/22/27		D		2.B	1,068,070	103.1010	1,031,013	1,000,000	1,056,057		(8,961)			4.190	3.099	FA	15,014	41,900	08/26/2020	08/22/2027
Q1629#-AQ-0	BRISNBANE AIRPORT CORP BRISBANE AIRPORT CORPORATION		D		2.B	1,067,690	102.8870	1,028,870	1,000,000	1,061,278		(4,816)			4.070	3.370	JD	1,809	40,700	08/26/2020	06/15/2032
Q7450@-AP-5	PERTH AIRPORT PTY LTD PERTH AIRPORT 3.66 1/21/2033		D	1	2.B	2,000,000	97.1410	1,942,825	2,000,000	2,000,000					3.660	3.660	JJ	32,533	36,600	01/21/2021	01/21/2033
Q8806#-AC-1	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D	1	2.C FE	1,000,000	102.2180	1,022,180	1,000,000	1,000,000					4.820	4.820	JD	2,544	48,200	06/12/2018	06/12/2030
X5151*-AE-0	LANDSVIRKJUN LANDSVIRKJUN		D		2.A FE	1,000,000	102.5460	1,025,460	1,000,000	1,000,000					4.120	4.120	MS	12,932	41,200	03/08/2018	03/08/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						995,922,938	XXX	1,067,398,357	982,488,381	994,803,201		(555,558)			XXX	XXX	XXX	8,671,923	30,422,762	XXX	XXX
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2			2,4	1.A FM	203,239	101.0090	202,567	200,544	202,432		(727)			3.500	2.209	MON	585	6,989	08/19/2019	08/25/2049
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1			2,4	1.A FM	1,320,612	101.2710	1,304,781	1,288,402	1,315,908		(3,852)			3.500	1.506	MON	3,758	45,076	02/21/2020	10/25/2049
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12			2,4	1.A FM	1,158,264	101.1240	1,145,733	1,132,993	1,142,780		(12,577)			3.500	2.353	MON	3,305	39,655	06/18/2019	10/25/2047
12659F-AA-3	CSMC_21-NQM8 WHOLECM021-NQM8144A				1.A FE	7,450,343	99.9990	7,450,343	7,450,385	7,450,350		7			1.841	1.848	MON			12/10/2021	10/25/2066
24381J-AA-5	DEEPHAVENRESIDENTIALMORTGAGE WHOLECM021-4144A				1.A FE	5,491,455	99.6730	5,473,536	5,491,475	5,491,439		(16)			1.931	1.932	MON	1,767	8,837	11/19/2021	11/26/2066
36167Y-AA-6	GCAT_21-NQM7 WHOLECM021-NQM7144A				1.A FE	9,999,825	99.8850	9,988,475	10,000,000	9,999,811		(14)			1.915	1.916	MON	15,958		12/08/2021	08/25/2066
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2			2,4	1.A FM	71,665	106.8540	76,338	71,442	71,564		46			5.500	5.349	MON	327	3,929	03/23/2010	06/25/2035
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1			2,4	1.A FM	1,054,328	100.3400	1,033,216	1,029,712	1,050,024		(3,652)			3.500	1.522	MON	3,003	36,040	02/18/2020	05/25/2050
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1			2,4	1.A FM	1,358,197	100.7330	1,337,236	1,327,499	1,351,910		(5,512)			3.500	1.782	MON	3,872	46,462	02/18/2020	07/25/2050
36263V-AB-3	GSMBS_21-PJ11 WHOLECM021-PJ11144A				1.A FE	5,229,762	99.8710	5,205,128	5,211,846	5,229,681		(81)			2.500	2.470	MON	10,858	10,858	12/03/2021	04/25/2052
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3			2,4	1.A FM	457,781	100.8050	451,313	447,708	455,141		(2,424)			4.000	1.502	MON	1,492	17,500	06/25/2019	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3			2,4	1.A FM	743,678	101.0660	741,981	734,157	741,807		(1,722)			3.500	2.226	MON	2,141	25,695	10/22/2019	03/25/2050
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3			2,4	1.A FM	1,186,227	101.2000	1,172,793	1,158,884	1,181,164		(4,427)			3.500	1.582	MON	3,380	40,561	02/19/2020	07/25/2050
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8			2,4	1.A FM	1,904,927	100.8020	1,887,393	1,872,380	1,890,200		(11,007)			3.478	2.575	MON	5,426	65,304	06/26/2019	01/25/2047
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST			2,4	1.A FM	2,090,161	100.0520	2,110,516	2,109,425	2,112,976		21,213			3.500	3.196	MON	6,152	73,676	05/23/2017	05/25/2047
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1			2,4	1.A FM	754,722	100.6950	752,811	747,615	753,556		(969)			3.500	2.512	MON	2,181	26,054	06/18/2019	10/25/2048
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3			2,4	1.A FM	198,543	100.4420	194,231	193,376	196,324		(2,052)			4.000	1.428	MON	645	7,599	08/06/2019	05/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20186 CLASS 1A7			2,4	1.A FM	1,075,393	100.9370	1,067,083	1,057,174	1,069,517		(3,803)			3.500	1.897	MON	3,083	36,835	06/18/2019	12/25/2048
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18			2,4	1.A FM	344,140	100.3610	337,780	336,567	338,448		(5,508)			4.000	1.983	MON	1,122	13,096	07/12/2019	12/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3			2,4	1.A FM	572,111	100.9660	568,749	563,309	568,931		(2,973)			3.500	2.044	MON	1,643	19,066	08/16/2019	12/25/2049
46651X-AQ-5	JP MORGAN MORTGAGE TRUST SERIES 20201 CLASS A7			2,4	1.A FM	1,326,986	100.5850	1,275,983	1,268,559	1,296,319		(29,206)			3.500	1.357	MON	3,700	44,400	01/24/2020	06/25/2050
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3			2,4	1.A FM	1,218,960	101.5800	1,209,130	1,190,318	1,212,270		(5,920)			3.500	1.697	MON	3,472	41,661	02/05/2020	05/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
466530-AC-9	JPMORGANMORTGAGETRUSTJPMMT SENIORWHOLECM021-14144A				1.A FE	9,500,036	99.8710	9,536,965	9,549,274	9,500,146		110			2.500	2.556	MON	15,915	19,894	11/23/2021	05/25/2052
46654T-AC-2	JPMMT_21-15 WHOLECM021-15144A				1.A FE	14,985,938	99.9060	14,985,938	15,000,000	14,985,935		(3)			2.500	2.507	MON	31,250		12/20/2021	06/25/2052
552732-AA-7	MFRA_21-INV2 ABS21-INV2144A			2	1.A FE	4,954,512	99.0220	4,906,150	4,954,594	4,954,495		(17)			1.906	1.904	MON	1,574	15,739	11/09/2021	11/15/2051
58550N-AC-5	MELLOMORTGAGECAPITALACCEPTA SUPSENIWHOLECM021-INV4144A				1.A FE	3,042,250	99.7460	3,031,684	3,039,401	3,042,210		(40)			2.500	2.491	MON	6,332	6,332	11/19/2021	12/25/2051
69361J-AA-4	PRKCM_21-AFC2 WHOLECM021-AFC2144A				1.A FE	6,453,382	99.7150	6,435,006	6,453,403	6,453,384		1			2.071	2.080	MON	11,138	11,137	12/03/2021	11/25/2056
693684-AM-4	Psmc 2018-1 Trust SERIES 20201 CLASS A12			2,4	1.A FM	1,654,298	100.6080	1,595,692	1,586,045	1,604,526		(48,064)			3.500	1.241	MON	4,626	55,512	01/24/2020	01/25/2050
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12			2,4	1.A FM	602,998	100.0870	590,235	589,722	591,709		(10,302)			3.500	1.970	MON	1,720	20,643	10/28/2019	11/25/2049
749384-AA-1	RCKT_21-5 WHOLECM021-5144A				1.A FE	5,445,869	99.6210	5,424,387	5,445,018	5,445,822		(47)			2.500	2.499	MON	2,269	11,344	11/12/2021	11/25/2051
74939K-AA-4	RCKT_21-6 WHOLECM021-6144A				1.A FE	14,939,063	99.5940	14,939,063	15,000,000	14,939,174		112			2.500	2.544	MON			12/14/2021	11/27/2051
75409X-AA-4	RATE_21-HB1 WHOLECM021-HB1144A				1.A FE	13,836,287	99.6210	13,820,571	13,873,137	13,836,297		11			2.500	2.535	MON	5,780	28,902	12/09/2021	12/25/2051
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7			2,4	1.A FM	1,524,018	100.8730	1,502,519	1,489,515	1,501,373		(18,479)			3.500	2.659	MON	4,344	52,107	06/18/2019	09/25/2047
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1			2,4	1.A FM	1,991,106	101.5730	1,981,564	1,950,869	1,979,370		(10,718)			3.000	1.836	MON	4,877	58,526	03/06/2020	04/25/2050
81748C-AA-8	SEMT_21-9 WHOLECM021-9144A				1.A FE	5,408,488	100.2500	5,408,488	5,395,000	5,408,463		(24)			2.500	2.494	MON			12/07/2021	12/01/2051
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1			2,4	1.A FM	1,713,195	101.1490	1,691,131	1,671,920	1,703,987		(8,190)			7.000	1.848	MON	9,753	58,517	02/13/2020	03/25/2050
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1			2,4	1.A FM	211,430	100.2400	217,439	216,918	213,889		2,083			3.500	4.433	MON	633	7,592	05/18/2018	11/25/2046
92258D-AA-5	VCC_21-4 ABS21-4144A				1.A FE	2,942,577	99.9780	2,942,577	2,943,213	2,942,577		1			2.520	0.001	MON		6,181	12/08/2021	12/01/2051
92538G-AA-0	VERUS_21-8 WHOLECM021-8144A				1.A FE	14,999,882	99.9990	14,999,882	15,000,000	14,999,879		(2)			1.824	1.831	MON	3,040		12/16/2021	11/26/2066
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1			2,4	1.A FM	117,737	100.7480	115,865	115,006	118,839		1,165			3.500	(0.246)	MON	335	4,028	02/18/2020	07/25/2049
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1			2,4	1.A FM	130,406	100.4870	127,956	127,336	129,407		(906)			3.989	1.036	MON	423	5,070	06/13/2019	11/25/2048
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3			2,4	1.A FM	301,899	100.2770	310,596	309,740	305,965		3,476			3.500	4.423	MON	903	10,841	05/15/2018	06/20/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						149,966,690	XXX	149,550,824	149,593,881	149,779,999		(165,009)			XXX	XXX	XXX	182,782	981,658	XXX	XXX
05491H-AA-5	BAMLL 2016-FR13 A BAMLL 2016-FR13 A			4	1.A FM	810,313	99.5230	995,225	1,000,000	958,907		32,120			1.484	5.076	MON	1,237	15,494	09/09/2016	08/27/2045
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C5 CLASS B			2,4	1.A FM	514,991	105.0180	525,090	500,000	512,233		(1,342)			3.517	3.183	MON	1,465	17,585	11/05/2019	11/15/2052
05492V-AF-2	BARCLAYSCOMMERCIALMORTGAGES LCFSENIORCMBS20-C7				1.A FE	1,930,043	98.7100	1,924,846	1,950,000	1,930,136		94			2.037	2.286	MON	3,310		12/21/2021	04/15/2053
05525H-AU-1	BANC OF AMERICA MERRILL LYNCH SERIES 2014FRR5 CLASS AK37			4	2.C FE	871,690	99.0090	990,089	1,000,000	934,594		18,874			2.447	4.727	MON	2,039	24,767	04/05/2018	01/27/2047
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M A			2,4	1.A FM	514,999	117.2580	586,292	500,000	510,734		(641)			4.185	4.058	MON	1,162	21,217	08/01/2014	08/15/2034
05538U-AC-7	BB-UBS TRUST BBUBS 2012-SHOW B			2,4	1.A FM	469,633	103.1330	515,667	500,000	490,534		2,973			3.882	4.621	MON	1,618	19,411	10/29/2013	11/05/2036
05546J-AE-8	BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM A2			2,4	1.A FM	989,375	103.8860	1,038,861	1,000,000	994,598		1,094			3.375	3.530	MON	2,344	33,750	11/10/2016	03/12/2036
05552X-BG-2	BBCMS_21-C12 SENIORSENIORCMBS21-C12				1.A FE	9,864,648	103.6600	9,847,672	9,500,000	9,864,089		(559)			2.689	2.429	MON	21,288		12/22/2021	11/15/2054
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY 2013-1515 B			2,4	1.A FM	1,007,578	103.5450	1,035,446	1,000,000	1,002,202		(896)			3.473	3.395	MON	2,894	34,729	06/02/2015	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST BWAY 2013-1515 D			2,4	1.A FM	514,727	102.3070	511,533	500,000	505,700		(1,802)			3.633	3.249	MON	1,514	18,166	08/15/2016	03/10/2033
056083-AJ-7	BXP TRUST SERIES 2017GM CLASS C			4	1.A FM	967,891	103.4140	1,034,139	1,000,000	979,415		3,157			3.425	3.901	MON	2,854	34,724	02/02/2018	06/13/2039
06540E-AK-9	BANK_21-BN38 SENIORSENIORCMBS21-BN38				1.A FE	6,117,879	102.7150	6,101,298	5,940,000	6,117,747		(132)			2.581	2.430	MON	12,776		12/13/2021	12/15/2064
06540E-AX-1	BANK_21-BN38 SUBCMBS21-BN38				1.D FE	8,239,760	102.2770	8,182,143	8,000,000	8,238,684		(1,076)			3.006	2.406	MON	20,040		12/13/2021	12/15/2064
06540W-BF-9	BANK SERIES 2019BN19 CLASS B			2,4	1.A FM	1,544,880	106.3050	1,594,572	1,500,000	1,535,460		(4,019)			3.647	3.314	MON	4,559	54,705	07/23/2019	08/15/2061
06540X-BL-4	BANK SERIES 2019BN22 CLASS B			2,4	1.A FM	514,987	105.2000	526,001	500,000	512,205		(1,347)			3.412	2.989	MON	1,422	17,060	10/25/2019	11/15/2062
06540X-BM-2	BANK SERIES 2019BN22 CLASS C			2,4	1.A FM	502,188	103.8140	519,068	500,000	501,688		(229)			3.461	3.471	MON	1,442	17,546	10/25/2019	11/15/2062
06541R-BF-9	BANK SERIES 2019BN23 CLASS B			2,4	1.A FM	1,029,966	105.8160	1,058,160	1,000,000	1,024,587		(2,655)			3.455	3.125	MON	2,879	34,550	11/21/2019	11/15/2029
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS B			2,4	1.A FM	1,029,924	104.0480	1,040,477	1,000,000	1,023,736		(2,695)			3.322	2.992	MON	2,768	33,220	08/09/2019	08/15/2052
08161B-BB-8	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS B			2,4	1.A FM	1,029,960	108.9440	1,089,440	1,000,000	1,020,099		(2,790)			4.295	3.959	MON	3,579	42,950	03/23/2018	04/10/2051
08161B-BC-6	BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS C			2,4	1.D	1,021,943	107.7210	1,077,211	1,000,000	1,014,734		(1,994)			4.536	4.385	MON	3,780	46,173	03/23/2018	04/10/2051
08162F-AH-6	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS B			2,4	1.A FM	1,544,999	106.2730	1,594,091	1,500,000	1,535,533		(4,036)			3.570	3.237	MON	4,463	53,553	07/19/2019	08/15/2052
08162Y-AH-5	BENCHMARK MORTGAGE TRUST SERIES 2019B14 CLASS B			2,4	1.A FM	1,029,996	105.5760	1,055,758	1,000,000	1,024,521		(2,661)			3.493	3.161	MON	2,911	34,928	11/05/2019	12/15/2062

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08163M-AE-7	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS21-B31				1.A FE	13,841,316	103.6660	13,891,299	13,400,000	13,839,956		(1,360)			2.669	2.009	MON	29,804		12/28/2021	12/15/2054
12434F-AA-5	BX_21-CIP SENIORCMBS21-CIP144A				1.A FE	6,061,336	99.9700	6,068,170	6,070,000	6,061,367		31			0.000	0.017	MON			12/02/2021	12/15/2038
12434F-AE-7	BX_21-CIP SENIORCMBS21-CIP144A				1.D FE	7,389,532	99.9700	7,397,787	7,400,000	7,389,569		37			0.000	0.016	MON			12/02/2021	12/15/2038
12514M-BF-1	CD COMMERCIAL MTGE TRUST CD 2016-CD1 B		2,4		1.D	514,979	102.0300	510,148	500,000	507,383		(1,505)			3.077	2.745	MON	1,282	15,385	08/10/2016	08/10/2049
12532A-BB-4	CFCRE COMM MTGE TRUST CFCRE 2016-C6 B		2,4		1.D	1,029,993	104.8780	1,048,784	1,000,000	1,015,453		(3,050)			3.804	3.462	MON	3,170	38,040	11/01/2016	11/10/2049
12592P-BJ-1	COMM MORTGAGE TRUST COMM 2014-UBS6 B		2,4		1.A FM	1,029,935	104.9990	1,049,986	1,000,000	1,010,171		(3,068)			4.349	4.024	MON	3,624	43,490	11/25/2014	06/10/2025
12593Q-BG-4	COMM MTGE TRUST COMM 2015-CR26 AM		2,4		1.A FM	514,528	106.6640	533,318	500,000	504,131		(1,833)			4.085	3.705	MON	1,702	20,425	09/28/2015	10/10/2048
12593Q-BH-2	COMM MTGE TRUST COMM 2015-CR26 B		2,4		1.A FM	515,448	106.9180	534,589	500,000	506,710		(1,517)			4.478	4.207	MON	1,866	22,729	09/28/2015	10/10/2048
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C18 CLASS B		4		1.D	1,029,997	105.8540	1,058,541	1,000,000	1,024,621		(2,663)			3.594	3.261	MON	2,995	35,939	11/20/2019	12/15/2052
12624N-AC-4	COMM MORTGAGE TRUST COMM 2012-LTRT A2		2,4		1.A FM	280,600	99.3920	303,145	305,000	302,460		3,064			3.400	4.506	MON	864	10,369	08/19/2013	10/05/2030
12625F-AU-0	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 B		2,4		1.A FM	270,938	102.3180	306,955	300,000	295,102		3,434			3.613	4.913	MON	903	10,839	08/20/2013	03/10/2046
12636F-BN-2	COMM MTGE TRUST COMM 2015-LC23 B		4		1.A FM	514,964	106.0260	530,132	500,000	506,453		(1,455)			4.459	4.080	MON	1,858	22,295	11/06/2015	10/10/2053
12636F-BP-7	COMM MTGE TRUST COMM 2015-LC23 C		4		2.B	490,220	104.9670	524,836	500,000	494,423		1,108			4.609	4.945	MON	1,920	23,403	11/06/2015	10/10/2053
12636G-AE-1	COMM MORTGAGE TRUST COMM 2016-667M B		4		1.A FM	511,203	100.9620	504,810	500,000	505,614		(1,145)			3.179	2.973	MON	1,369	16,114	10/12/2016	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMM 2016-667M C		4		1.A FM	498,461	98.0950	490,476	500,000	499,031		119			3.179	3.273	MON	1,324	16,114	10/12/2016	10/10/2036
12637U-BC-2	CSAIL COMM MTGE TRUST CSAIL 2016-C7 C		2,4		3.B FM	928,864	102.4630	1,024,633	1,000,000	957,647		6,367			4.382	5.370	MON	3,652	44,481	11/10/2016	11/15/2049
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX11 CLASS B		2,4		1.A FM	1,029,995	108.0230	1,080,234	1,000,000	1,020,095		(2,822)			4.452	4.110	MON	3,710	44,523	04/03/2018	04/15/2051
12655T-BQ-1	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS B		2,4		1.D	1,029,993	104.6610	1,046,605	1,000,000	1,024,596		(2,671)			3.465	3.133	MON	2,888	34,650	11/19/2019	08/15/2057
17320D-AU-2	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 D		2,4		1.D	105,477	101.4320	116,647	115,000	112,295		1,608			4.417	6.135	MON	423	5,150	03/07/2017	04/10/2046
17321J-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC15 C		2,4		1.A FM	1,075,195	102.5390	1,025,392	1,000,000	1,018,499		(10,993)			5.178	4.122	MON	4,315	52,517	02/14/2017	09/10/2046
17324D-AX-2	CGCMT 2015-P1 B CGCMT 2015-P1 B		2,4		1.D	1,029,928	106.1240	1,061,235	1,000,000	1,012,822		(3,173)			4.316	4.030	MON	3,596	43,762	08/06/2015	09/15/2048
17325D-AF-0	CITIGROUP COMMERCIAL MTGE TRUS SERIES 2016P5 CLASS AS		2,4		1.A FM	1,457,754	105.1420	1,577,127	1,500,000	1,473,798		4,384			3.396	3.786	MON	4,245	50,940	02/20/2018	10/10/2049
17325D-AG-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 B		2,4		1.D	1,029,930	104.9610	1,049,615	1,000,000	1,015,657		(2,939)			3.698	3.367	MON	3,082	36,980	09/30/2016	10/10/2049
17325G-AG-1	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 B		2,4		1.A FM	1,029,960	104.7830	1,047,835	1,000,000	1,015,863		(2,943)			3.669	3.335	MON	3,058	36,690	11/03/2016	11/15/2049
17325G-AH-9	CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 C		2,4		1.D FM	976,257	98.8500	988,502	1,000,000	984,283		1,777			4.120	4.468	MON	3,494	41,741	11/03/2016	11/15/2049
17328H-BH-3	Citigroup Commercial Mortgage SERIES 2019GC43 CLASS B		2,4		1.A FM	1,029,926	105.1540	1,051,537	1,000,000	1,024,458		(2,639)			3.491	3.164	MON	2,909	34,910	10/29/2019	11/10/2052
23306G-AA-5	DBGSMORTGAGETRUSTDBGS_18-BI SENIORSENIORCMBS18-BIOD144				1.A FE	417,532	99.9680	417,530	417,663	417,533		1			0.913	0.933	MON	180	311	12/10/2021	05/15/2035
30287E-AG-5	FREMF MORTGAGE TRUST SERIES 2014K41 CLASS C		2,4		1.A FM	494,922	105.0110	525,053	500,000	495,318		104			3.833	3.928	MON	1,645	19,439	01/24/2018	11/25/2047
36192K-AY-3	GSMS 2012-GCJ7 C GSMS 2012-GCJ7 C		2,4		1.A FM	1,106,250	100.9720	1,009,724	1,000,000	1,004,232		(16,634)			5.423	3.950	MON	4,519	56,587	08/13/2015	05/10/2045
36192Q-AA-2	GS MTG SECURITIES TRUST GSMS 2012-TMSQ A		4		1.A FM	451,094	101.0130	505,064	500,000	494,256		6,010			3.007	4.322	MON	1,253	15,035	08/16/2013	12/10/2030
36192Q-AL-8	GS MTG SECURITIES TRUST SERIES 2012TMSQ CLASS D		4		1.A FM	1,450,664	95.8080	1,437,113	1,500,000	1,461,397		3,826			3.458	4.088	MON	4,323	52,590	03/08/2019	12/10/2030
36248G-AL-4	GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 C		2,4		1.A FM	549,453	102.4680	512,341	500,000	512,583		(5,649)			5.311	4.160	MON	2,213	26,923	07/29/2014	11/10/2046
36250H-AK-9	GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 B		2,4		1.A FM	1,029,963	99.7660	997,664	1,000,000	1,010,360		(3,120)			4.215	4.018	MON	3,513	42,150	11/21/2014	11/10/2047
36250W-AG-5	GSMS 2015-590M GSMS 2015-590M B		2,4		1.A FM	634,500	104.8110	628,869	600,000	616,646		(3,696)			3.805	3.162	MON	1,903	23,150	10/26/2016	10/10/2035
36251F-BB-1	GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 B		2,4		1.A FM	1,029,953	104.6200	1,046,199	1,000,000	1,010,565		(3,140)			3.980	3.645	MON	3,317	39,800	02/13/2015	02/10/2048
36251X-AV-9	GS MORTGAGE SECURITIES TRUST G GSMS 2016-GS4 AS		4		1.A FM	1,029,987	105.3640	1,053,636	1,000,000	1,015,648		(3,011)			3.645	3.307	MON	3,038	36,450	11/16/2016	11/10/2049
36254K-AT-9	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS B		4		1.A FM	504,453	106.0830	530,415	500,000	502,825		(452)			3.953	3.866	MON	1,647	19,765	03/14/2018	11/10/2050
36254K-AU-6	GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS C		4		1.A FM	996,875	105.9660	1,059,664	1,000,000	997,273		184			4.335	4.459	MON	3,613	43,957	03/16/2018	11/10/2050
36255N-AY-1	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS B		2,4		1.A FM	1,029,943	108.5020	1,085,021	1,000,000	1,027,192		(773)			4.321	4.118	MON	3,601	43,210	03/15/2018	03/10/2051
36264L-AA-6	GSMS_21-STAR SENIORCMBS21-STAR144A				1.A FE	4,250,000	99.9510	4,247,920	4,250,000	4,250,000					1.050	1.052	MON	1,116		12/15/2021	12/15/2036
36264L-AJ-7	GSMS_21-STAR SENIORCMBS21-STAR144A				1.D FE	5,280,000	99.9520	5,277,444	5,280,000	5,280,000					1.500	1.504	MON	2,200		12/15/2021	12/15/2036
36265A-AA-9	GSMS_21-DM SENIORCMBS21-DM				1.A FE	10,516,702	99.9760	10,547,454	10,550,000	10,518,163		1,461			0.993	0.313	MON			12/07/2021	11/15/2036
44421G-AG-8	HUDSON YARDS SERIES 201930HY CLASS C		4		1.A FM	3,080,435	103.9300	3,117,909	3,000,000	3,062,189		(7,450)			3.443	3.191	MON	8,608	104,728	06/24/2019	06/10/2037
44421L-AE-2	HUDSON YARDS HY 2016-10HY B		2,4		1.A FM	515,516	103.1820	515,912	500,000	507,512		(1,579)			2.977	2.670	MON	1,240	15,090	08/08/2016	08/10/2038
44421L-AG-7	HUDSON YARDS HY 2016-10HY C		2,4		1.A FM	1,005,015	101.7830	1,017,833	1,000,000	1,002,156		(562)			2.977	2.970	MON	2,481	30,180	08/08/2016	08/10/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44422P-BN-1	HUDSONS BAY SIMON JV TRUST HBCT 2015-HB10 A10			2,4	1.A FM	632,717	94.4350	632,717	670,000	632,717		(3,029)	50,439		4.155	5.735	MON	2,320	27,835	03/23/2018	08/05/2034
46591E-AW-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS B			2,4	1.A FM	1,544,991	107.2550	1,608,831	1,500,000	1,535,095		(4,055)			3.871	3.535	MON	4,839	58,065	06/12/2019	06/13/2052
46591E-AX-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS C			2,4	1.D	1,486,950	101.6080	1,524,124	1,500,000	1,489,257		948			3.750	3.868	MON	4,688	56,250	06/12/2019	06/13/2052
46639N-AW-1	JPMBB JPMBB 2013-C12 C			2,4	1.D	995,508	102.1580	1,021,582	1,000,000	997,459		476			4.098	4.232	MON	3,415	41,562	03/07/2017	07/15/2045
46643P-BK-5	JPMBB 2014-C25 JPMBB 2014-C25 B			2,4	1.A FM	1,029,994	103.5530	1,035,528	1,000,000	1,009,645		(3,223)			4.347	4.006	MON	3,623	43,472	11/04/2014	04/15/2025
46644K-AA-8	JPMORGAN CHASE COMM MTGE JPMCC 2015-FRR2 AK36			4	2.C FE	802,500	99.1910	991,914	1,000,000	918,051		26,845			2.124	5.370	MON	1,770	21,400	01/27/2017	12/27/2046
46644R-BD-6	JPMBB 2015-C29 AS JPMBB 2015-C29 AS			2,4	1.A FM	514,998	105.3190	526,594	500,000	505,562		(1,596)			3.917	3.573	MON	1,632	19,583	06/04/2015	05/15/2048
46646R-AP-8	JPMDB COMM MTGE SEC JPMDB 2016-C4 B			2,4	1.A FM	1,029,999	102.9280	1,029,282	1,000,000	1,015,791		(2,972)			3.638	3.301	MON	3,032	36,380	10/31/2016	12/15/2049
55284D-AA-0	MF1_21-W10X LCFSENIORCMBS21-W10X144A				1.A FE	719,366	100.3350	722,414	720,000	719,376		10			0.000	0.057	MON			12/17/2021	12/15/2034
55284D-AG-7	MF1_21-W10X SUBSUBCMBS21-W10X144A				1.D FE	2,228,044	100.3310	2,237,390	2,230,000	2,228,076		32			1.400	1.462	MON	2,688		12/17/2021	12/15/2034
553514-AC-4	MORGAN STANLEY BAML TRUST MSBAM 2012-CKSV A2			2,4	1.D FM	453,203	99.3600	496,801	500,000	494,877		5,858			3.277	4.561	MON	1,365	16,385	08/21/2013	10/15/2030
556227-AG-1	MAD MAD 2015-11MD C			2,4	1.A FM	969,378	102.1980	1,021,983	1,000,000	989,006		3,504			3.555	4.036	MON	2,962	36,042	09/15/2015	09/10/2033
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 B			2,4	1.A	1,029,915	101.4820	1,014,825	1,000,000	1,015,818		(2,940)			3.485	3.153	MON	2,904	34,850	11/04/2016	11/15/2049
61691G-AX-8	MORGAN STANLEY BAML TRUST MSBAM 2016-C32 C			2,4	1.D	722,111	101.1370	733,244	725,000	722,431		171			4.277	4.416	MON	2,584	31,524	02/15/2018	12/15/2049
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS AS			2,4	1.A FM	514,961	107.4550	537,274	500,000	512,200		(1,331)			3.490	3.159	MON	1,454	17,450	11/08/2019	11/15/2029
61691U-BJ-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS B			2,4	1.A FM	1,024,500	106.3530	1,063,528	1,000,000	1,019,737		(2,219)			3.660	3.434	MON	3,050	37,111	11/08/2019	11/15/2029
61691U-BK-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS C			2,4	1.D	985,648	101.9100	1,019,104	1,000,000	987,680		1,012			3.660	3.885	MON	3,050	37,111	11/08/2019	11/15/2029
61762D-AG-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 D			2,4	2.B	820,336	92.7590	834,830	900,000	874,507		12,630			4.108	5.844	MON	3,081	37,520	02/28/2017	05/15/2046
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 B			2,4	1.A FM	460,078	102.0310	510,157	500,000	492,944		4,656			3.708	4.770	MON	1,545	18,540	08/26/2013	05/15/2046
61762D-BB-6	MORGAN STANLEY BAML TRUST MSBAM 2013-C9 C			2,4	1.A FM	496,172	101.2900	506,449	500,000	498,740		577			4.020	4.243	MON	1,675	20,404	11/09/2015	05/15/2046
61763K-BF-0	MORGAN STANLEY BAML TRUST MSBAM 2014-C15 C			2,4	1.A FM	535,156	104.9110	524,554	500,000	508,538		(4,064)			4.897	4.094	MON	2,041	24,836	07/28/2014	04/15/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBAM 2014-C19 C			2,4	1.A FM	966,462	103.0590	1,030,594	1,000,000	986,250		3,198			4.000	4.421	MON	3,333	40,000	12/09/2014	06/15/2025
61766C-AL-3	MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 C			2,4	1.A FM	511,563	103.3550	516,774	500,000	505,440		(1,603)			4.607	4.245	MON	1,913	23,357	01/22/2018	03/15/2049
61766N-BF-1	MS BAML TRUST MSBAM 2016-C30 B			2,4	1.A FM	1,029,996	100.1990	1,001,987	1,000,000	1,014,634		(3,109)			3.307	2.962	MON	2,756	33,070	09/26/2016	09/15/2049
61767F-BE-0	MORGAN STANLEY CAPITAL I TRUST MSC 2016-UB11 B			2,4	1.A FM	1,029,968	101.3740	1,013,744	1,000,000	1,014,310		(3,106)			3.136	2.794	MON	2,613	31,360	08/12/2016	08/15/2049
61771M-BA-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS B			2,4	1.D	1,544,892	105.5140	1,582,707	1,500,000	1,535,386		(4,001)			3.725	3.393	MON	4,656	55,875	07/15/2019	07/15/2052
68162M-AL-6	OLYMPIC TOWER MTGE TRUST SERIES 2017OT CLASS D			2,4	1.A FM	493,359	95.5020	477,509	500,000	495,447		615			3.945	4.196	MON	1,644	20,000	04/11/2018	05/10/2039
78472U-AA-6	SREIT_21-MFP SENIORCMBS21-MFP144A				1.A FE	1,590,635	99.5320	1,592,515	1,600,000	1,590,683		48			0.831	0.904	MON	628	547	11/16/2021	11/15/2038
78472U-AC-2	SREIT_21-MFP SENIORCMBS21-MFP144A				1.D FE	1,342,102	99.2990	1,340,531	1,350,000	1,342,142		39			1.180	1.256	MON	752	658	11/16/2021	11/15/2038
85236W-CE-4	SREITTRUSTSREIT_21-MFP2 SENIORCMBS21-MFP2144A				1.A FE	2,988,594	99.4990	2,984,969	3,000,000	2,988,659		65			0.922	0.976	MON	1,229		11/24/2021	11/15/2036
85236W-CG-9	SREITC_21-MFP2 SENIORCMBS21-MFP2144A				1.D FE	2,988,593	99.4990	2,984,957	3,000,000	2,988,653		61			1.271	1.329	MON	1,589		11/24/2021	11/15/2036
87264J-AJ-5	TMSQ 2014-1500 C TMSQ 2014-1500 C			2,4	1.A FM	504,980	101.0570	505,286	500,000	501,351		(594)			3.835	3.783	MON	1,598	19,441	06/03/2015	10/10/2036
87267H-AA-5	TPGI_21-DGWD LCFSENIORCMBS21-DGWD144A				1.A FE	1,369,844	99.5580	1,368,928	1,375,000	1,369,844					0.790	0.969	MON	588		12/30/2021	06/15/2026
90187L-AL-3	PARK AVENUE TRUST SERIES 2017245P CLASS D			4	1.A FM	288,539	96.0270	288,081	300,000	293,098		1,174			3.657	4.575	MON	914	11,125	01/30/2018	06/05/2037
90269P-AA-9	UBS-BAMLL TRUST UBSBM 2012-WRM A			2,4	1.A FM	484,297	100.1630	500,814	500,000	498,629		2,006			3.663	4.115	MON	1,526	18,315	09/30/2013	06/10/2030
90270R-AA-2	UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 AS			2,4	1.A FM	472,266	101.3730	506,863	500,000	496,297		3,358			3.317	4.063	MON	1,382	16,583	10/01/2013	12/10/2045
91830C-AL-2	VNDO 2012-6 VNDO 2012-6AVE D			2,4	1.A FM	1,011,094	101.4080	1,014,081	1,000,000	1,002,991		(1,621)			3.337	3.226	MON	2,781	33,836	08/25/2016	11/15/2030
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 B			4	1.A FM	1,074,336	104.7170	1,047,172	1,000,000	1,028,751		(9,253)			4.371	3.351	MON	3,643	43,710	09/14/2016	09/15/2057
92890P-AG-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2013-C14 AS			2,4	1.A FM	479,023	101.8970	509,487	500,000	495,927		2,359			3.488	4.031	MON	1,453	17,440	09/30/2013	06/15/2046
92936Y-AF-8	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 B			2,4	1.A FM	500,625	101.0890	505,446	500,000	499,267		(191)			4.311	4.309	MON	1,796	21,555	09/26/2013	08/15/2045
92936Y-AG-6	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 C			2,4	1.A FM	1,072,461	100.8120	1,008,124	1,000,000	1,005,442		(13,597)			4.857	3.554	MON	4,048	49,522	09/15/2016	08/15/2045
92937E-AH-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 C			2,4	1.A FM	428,375	101.8040	468,296	460,000	455,252		3,676			4.183	5.185	MON	1,603	19,541	10/04/2013	03/15/2045
92937E-AJ-3	WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 D			2,4	1.D	295,263	98.7600	312,082	316,000	308,936		3,808			4.239	5.747	MON	1,116	13,601	02/21/2018	03/15/2045
92937F-AH-4	WF-RBS COMM MTG TRUST WFRBS 2013-C12 C			2,4	1.A FM	459,063	101.9020	509,509	500,000	492,915		4,820			4.317	5.505	MON	1,826	21,849	08/16/2013	03/15/2048
92939H-BC-8	COMM MORTGAGE TRUST WFRBS 2014-C23 C			4	1.A FM	990,000	102.8090	1,028,087	1,000,000	992,826		619			3.860	4.026	MON	3,217	39,181	01/31/2017	10/15/2057
94988H-AG-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 C			2,4	1.A FM	474,375	101.6060	508,029	500,000	496,695		3,238			4.693	5.446	MON	1,955	23,465	08/29/2013	10/15/2045
94988H-AP-6	WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 D			2,4	1.D FM	353,203	100.9790	378,672	375,000	370,772		3,894			4.757	6.021	MON	1,513	18,089	11/15/2016	10/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94989A-BA-2	WELLS FARGO COMMERCIAL MTG TR WFCM 2014-LC18 C			2,4	2.B	999,984	99.9650	999,654	1,000,000	998,981		(162)			4.193	4.210	MON	3,494	41,930	12/12/2014	12/15/2047
95000H-BL-5	WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 B			2,4	1.A	514,979	103.7540	518,772	500,000	507,557		(1,512)			3.621	3.282	MON	1,509	18,105	09/14/2016	10/15/2049
95001V-AY-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C51 CLASS B			2,4	1.D	2,059,924	107.3970	2,147,937	2,000,000	2,046,996		(5,362)			3.836	3.501	MON	6,393	76,720	06/21/2019	06/15/2052
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS AS			2,4	1.A FM	514,991	107.6060	538,030	500,000	512,265		(1,333)			3.449	3.118	MON	1,437	17,245	11/08/2019	12/15/2052
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS B			2,4	1.A FM	1,029,990	106.3960	1,063,963	1,000,000	1,024,575		(2,651)			3.671	3.338	MON	3,059	36,710	11/08/2019	12/15/2052
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS B			2,4	1.D	1,544,943	105.1100	1,576,650	1,500,000	1,535,620		(4,025)			3.375	3.046	MON	4,219	50,625	08/06/2019	08/15/2052
95002M-BC-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS C			2,4	2.B FM	1,499,982	102.1300	1,531,950	1,500,000	1,499,581		(173)			3.561	3.572	MON	4,451	53,415	08/05/2019	08/15/2052
61767C-BA-5	MORGAN STANLEY BAML TRUST MSBAM 2017-C33 C		D	2,4	2.B	916,896	105.0850	956,275	910,000	913,977		(824)			4.558	4.479	MON	3,456	41,478	03/23/2018	05/15/2050
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						175,474,478	XXX	178,109,782	174,008,663	175,518,097		(17,738)	50,439		XXX	XXX	XXX	374,615	3,350,047	XXX	XXX
00121G-AA-6	AGLCORE15CLOLTDAGL_21-15A ABS15144A				1.A FE	4,400,000	100.0000	4,399,994	4,400,000	4,400,000					1.361	1.363	JAJO	2,994		11/29/2021	01/20/2035
00141U-AC-7	AIG2018-1AR SENIORABS144A			2	1.A FE	250,400	99.9640	249,910	250,000	250,389		(11)			1.252	1.222	JAJO	634		11/09/2021	04/20/2032
00164T-AB-4	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I				1.F FE	1,178,400	123.2060	1,232,063	1,000,000	1,152,121		(9,992)			5.870	4.200	JJ	27,067	58,700	04/04/2019	01/15/2038
04018A-AC-3	ARESCLOLTDARES_20-58A SENIORABS20-58A				1.A FE	685,000	99.9800	684,865	685,000	685,000					1.344	1.346	JAJO	1,994		12/14/2021	01/15/2033
05684K-AA-5	BAINCAPITALCREDITCLOBCC_20 ABS20-4144A				1.A FE	1,302,613	100.2380	1,303,088	1,300,000	1,302,594		(19)			1.542	1.509	JAJO	4,064		12/13/2021	10/20/2033
065606-AG-0	BANK OF THE WEST AUTO TRUST SERIES 20191 CLASS D			2,4	2.B FE	1,734,847	102.2670	1,774,334	1,735,000	1,734,896		21			3.350	3.376	MON	2,583	58,122	06/17/2019	07/15/2026
14315C-AA-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-4A D			2,4	3.C FE	500,000	94.7500	473,750	500,000	500,000					6.274	6.341	JAJO	6,797	32,175	10/13/2017	01/15/2030
14315E-AG-5	CarMax Auto Owner Trust SERIES 20184 CLASS D			2,4	2.B FE	499,983	102.6670	513,334	500,000	499,990		3			4.150	4.187	MON	922	20,750	10/17/2018	04/15/2025
165183-BX-1	CHESAPEAKE FUNDING II LLC SERIES 20183A CLASS D			2,4	2.B FE	999,971	101.1260	1,011,255	1,000,000	999,975		2			4.210	4.248	MON	1,871	42,100	12/04/2018	01/15/2031
19424W-AB-3	CASL_21-C ABS21-C144A				1.A FE	282,835	99.9560	282,874	283,000	282,835		1			2.320	2.335	MON	693		11/16/2021	07/26/2055
19424W-AC-1	CASL_21-C ABS21-C144A				1.C FE	99,996	100.3270	100,327	100,000	99,995					2.720	2.735	MON	287		11/16/2021	07/26/2055
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D			2,4	1.A FE	522,822	101.2530	529,439	522,884	522,856		10			4.140	4.180	MON	481	21,647	05/16/2018	08/15/2024
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D			2,4	1.A FE	694,248	101.2590	703,014	694,274	694,257		3			4.300	4.340	MON	1,327	29,854	07/17/2018	09/16/2024
26208M-AG-1	DRIVE AUTO RECEIVABLES TRUST SERIES 20185 CLASS D			2,4	1.A FE	1,499,938	102.4690	1,537,029	1,500,000	1,499,959		8			4.300	4.340	MON	2,867	64,500	11/15/2018	04/15/2026
26209W-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20193 CLASS D			2,4	1.C FE	1,749,774	102.0460	1,785,810	1,750,000	1,749,848		30			3.180	3.205	MON	2,473	55,650	06/11/2019	10/15/2026
31738K-AA-7	Finance of America Structured SERIES 2020JR4 CLASS A1				1.A PL	3,821,474	100.5870	3,908,065	3,885,278	3,823,813		1,746			2.000	2.137	MON	1,943	95,344	10/19/2020	10/25/2050
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2				1.D PL	837,274	101.0500	861,854	852,898	837,800		381			3.000	3.176	MON	640	28,045	11/22/2021	10/25/2050
32059B-AJ-7	FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY			2,4	1.B FE	1,433,110	100.3250	1,437,900	1,433,240	1,433,240		24			3.560	3.589	MON	2,268	51,023	07/11/2017	09/15/2023
32059D-AJ-3	First Investors Auto Owner Tru SERIES 20182A CLASS D			2,4	1.F FE	999,742	101.5720	1,015,720	1,000,000	999,842		29			4.280	4.325	MON	1,902	42,800	11/06/2018	01/15/2025
32059R-AJ-2	First Investors Auto Owner Tru SERIES 20181A CLASS D			2,4	1.E FE	411,111	100.8830	414,876	411,246	411,199		26			4.110	4.164	MON	657	16,902	05/08/2018	06/17/2024
33844H-AG-8	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST			2,4	1.A FE	1,482,381	100.3410	1,487,530	1,482,472	1,482,472		26			3.620	3.626	MON	2,385	53,666	05/19/2017	07/15/2023
33844N-AG-5	FLAGSHIP CREDIT AUTO TRUST SERIES 20182 CLASS D			2,4	1.B FE	999,873	103.0960	1,030,957	1,000,000	999,940		18			4.230	4.272	MON	1,880	42,300	05/16/2018	09/16/2024
33845D-AD-3	FLAGSHIP CREDIT AUTO TRUST SERIES 20184 CLASS D			2,4	1.G FE	2,499,310	103.4550	2,586,369	2,500,000	2,499,648		112			4.330	4.379	MON	4,510	108,250	11/15/2018	12/16/2024
33845F-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20194 CLASS D			2,4	2.A FE	499,893	102.8820	514,411	500,000	499,929		17			3.120	3.148	MON	693	15,600	11/13/2019	01/15/2026
33846A-AG-1	FLAGSHIP CREDIT AUTO TRUST SERIES 20193 CLASS D			2,4	2.A FE	999,779	102.1230	1,021,229	1,000,000	999,860		34			2.860	2.884	MON	1,271	28,600	08/13/2019	12/15/2025
35042P-AA-8	FFIN_21-2 ABS21-2144A				1.D FE	1,699,958	99.6240	1,693,610	1,700,000	1,699,961		3			2.190	2.200	MON	4,757		11/17/2021	01/15/2042
36246M-AU-3	GTP ACQUISITION PARTNERS AMTTOW 3.482 06/16/25			2	1.A FE	176,499	103.9480	187,106	180,000	178,006		529			3.482	3.855	MON	279	6,268	01/15/2019	06/16/2025
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A			2,4	1.A FE	309,764	103.2710	319,898	309,764	309,764					3.750	3.749	MS	3,259	11,616	06/15/2016	09/20/2047
40439H-AC-3	HIN Timeshare Trust 2020-A SERIES 2020A CLASS C			2,4	2.B FE	1,316,417	101.7720	1,339,915	1,316,589	1,316,426		8			3.420	3.446	MON	2,752	45,027	09/04/2020	10/09/2039
40490B-AG-3	Halcyon Loan Advisors Funding HLA 2017-2A C			2,4	2.C FE	1,500,000	96.4300	1,446,446	1,500,000	1,500,000					3.222	3.256	JAJO	10,070	49,916	10/10/2017	01/17/2030
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A			2,4	1.A FE	207,992	103.3770	215,085	208,060	210,154		1			3.750	3.761	MON	238	8,256	05/26/2016	09/20/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52604B-AA-4	LENDMARK FUNDING TRUST LENDMARK FUNDING TRUST 2020 A			4	1.C Z	4,189,622	103.5730	4,339,725	4,190,000	4,189,823		311			3.330	3.392	MON	4,263		02/26/2020	09/20/2030
52604B-AB-2	LENDMARK FUNDING TRUST LENDMARK FUND TRUST 2020-1B			4	1.F Z	379,997	104.7410	398,015	380,000	379,970		5			3.840	3.873	MON	446		02/26/2020	09/20/2030
52604B-AC-0	LENDMARK FUNDING TRUST LENDMARK FUNDING 2020 1 C			4	2.B Z	429,782	105.6920	454,474	430,000	429,796		34			4.280	4.329	MON	562		02/26/2020	09/20/2030
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A B			2,4	2.B FE	128,975	100.5040	129,662	129,012	128,986		2			2.640	2.658	MON	104	3,406	08/02/2016	12/20/2033
62942Q-CZ-4	New Residential Advance Receiv SERIES 2020T2 CLASS DT2			2,4	2.B FE	2,249,996	99.7460	2,244,281	2,250,000	2,249,994					3.050	3.069	MON	3,050	64,413	09/10/2020	09/15/2053
63942K-AA-2	NAVSL_21-G ABS21-G144A			2	1.A FE	3,025,429	99.6390	3,019,059	3,030,000	3,025,445		16			1.580	1.592	MON	5,053		11/17/2021	04/15/2070
67097Q-AJ-4	OCP CLO LTD OCP 2017-14A C			2,4	2.C FE	1,500,000	97.9870	1,469,810	1,500,000	1,500,000					2.760	2.753	FMAN	4,599	42,406	11/16/2017	11/20/2030
67098U-AN-5	OAKHILLCREDITPARTNERSOAKC_ SENIORABS20-6A144A				1.A FE	7,547,358	99.9200	7,543,960	7,550,000	7,547,376		18			0.000	0.005	JAJO			12/14/2021	07/20/2034
67110D-AW-7	OCP CLO LTD OCP 2016-11A CR			2,4	2.B FE	2,000,000	100.0650	2,001,306	2,000,000	2,000,000					3.775	3.810	JAJO	14,051	77,716	07/25/2017	10/26/2030
67575N-BZ-5	Ocwen Master Advance Receivabl SERIES 2020T1 CLASS DT1			2,4	2.B FE	2,680,995	100.0780	2,683,096	2,681,000	2,680,992					3.061	3.081	MON	3,648	82,073	08/12/2020	08/15/2052
68267D-AD-8	OneMain Financial Issuance Tru SERIES 20191A CLASS D			2,4	2.B FE	1,999,378	100.1430	2,002,861	2,000,000	1,999,825		160			4.220	4.266	MON	3,986	84,400	01/15/2019	02/14/2031
68267E-AC-8	OneMain Direct Auto Receivable SERIES 20191A CLASS C			2,4	1.C FE	1,499,209	106.7900	1,601,854	1,500,000	1,499,422		76			4.190	4.239	MON	2,793	62,850	03/12/2019	11/14/2028
68267E-AD-6	OneMain Direct Auto Receivable SERIES 20191A CLASS D			2,4	2.A FE	1,499,149	107.6490	1,614,734	1,500,000	1,499,320		63			4.680	4.737	MON	3,120	70,200	03/12/2019	04/14/2031
68268X-AD-3	OneMain Direct Auto Receivable SERIES 20181A CLASS D			2,4	1.D FE	1,999,973	100.2130	2,004,261	2,000,000	1,999,977		3			4.400	4.441	MON	4,156	88,000	07/17/2018	01/14/2028
682696-AD-1	OneMain Financial Issuance Tru SERIES 20202A CLASS D			2,4	2.B FE	1,999,053	103.9030	2,078,067	2,000,000	1,999,127		55			3.450	3.482	MON	1,917	69,000	08/13/2020	09/14/2035
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C			2,4	2.B FE	1,264,308	101.5460	1,283,880	1,264,335	1,264,310		2			3.610	3.637	MON	2,789	45,643	05/21/2019	04/09/2038
75888T-AE-5	REGATTAXVIFUNDINGLTDREG16_ SUBABS19-2A144A				1.C FE	14,807,400	100.1330	14,819,717	14,800,000	14,807,323		(77)			2.176	2.172	JAJO	69,781		11/30/2021	01/15/2033
76042U-AA-1	REPS_21-A ABS21-A144A			2	1.C FE	2,559,166	99.9020	2,557,480	2,560,000	2,559,174		7			2.300	2.317	MON	1,799	4,580	11/10/2021	12/20/2031
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C			2,4	2.B FE	700,025	100.3920	702,838	700,092	700,032		4			3.000	3.020	MON	467	21,003	10/17/2019	07/15/2038
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C			2,4	2.B FE	110,423	102.1960	112,850	110,425	110,422					4.170	4.205	MON	141	4,605	10/10/2018	03/20/2026
83406T-AB-8	SOCIALPROFESSIONALLOANPROGR SENIORABS20-A144A				1.A FE	185,516	101.7880	186,502	183,226	185,502		(14)			2.540	2.163	MON	207	388	12/07/2021	05/15/2046
86277*-AA-3	STRATEGIC PARTNERS VIII LP ABS STRAT PTRS FDVIII 4.147 3/2025				1.D Z	4,500,000	103.1120	4,640,058	4,500,000	4,500,000					3.237	3.259	MON	809	103,324	01/11/2021	03/10/2025
90983V-AA-1	MCGUIRE AIR FORCE BASE/FORT DI MCGAFB 5.611 09/15/51				2.B FE	3,654,118	115.1620	4,229,960	3,673,066	3,655,264		385			5.611	5.655	MS	60,684	9,356	12/19/2018	09/15/2051
918290-AB-3	VSE VOI MORTGAGE LLC VSTNA 2016-A B			2,4	2.B FE	125,169	99.8830	125,042	125,188	125,198		(57)			2.740	2.475	MON	105	3,430	09/14/2016	07/20/2033
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2			2,4	1.G FE	1,453,750	102.4780	1,489,776	1,453,750	1,453,750					4.196	4.233	MON	2,711	60,999	11/16/2018	11/16/2043
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2			2,4	1.G FE	976,667	102.1420	997,588	976,667	976,667					3.160	3.181	MON	1,372	31,136	07/30/2019	07/15/2044
98625D-AA-8	YORKCLOLTDYCLO_19-2A SENIORABS19-2A144A				1.A FE	7,501,875	100.0870	7,506,529	7,500,000	7,501,864		(11)			1.508	1.506	JAJO	22,310		12/14/2021	01/22/2033
00176A-BC-8	American Money Management Corp AMMC 2012-11A CR2		D	2,4	1.F FE	1,000,000	99.2330	992,327	1,000,000	1,000,000					2.032	2.047	JAJO	3,442	21,235	04/20/2018	04/30/2031
00176C-AU-5	American Money Management Corp AMMC 2013-12A DR		D	2,4	2.B FE	1,500,000	97.6340	1,464,514	1,500,000	1,500,000					2.846	2.852	FMAN	6,166	43,689	11/01/2017	11/10/2030
00177H-AG-4	American Money Management Corp AMMC 2018-22A D		D	2,4	2.B FE	1,000,000	98.5910	985,906	1,000,000	1,000,000					2.824	2.853	JAJO	5,334	29,154	03/08/2018	04/25/2031
00178L-AE-9	AMERICAN MONEY MANAGMENT CORP AMMC 2017-21A D		D	2,4	2.C FE	1,500,000	95.9370	1,439,056	1,500,000	1,500,000					3.232	3.254	FMAN	8,081	49,873	09/14/2017	11/02/2030
017154-AC-9	ALLEGANYPARKCLOLTDALLPK_19 MEZZANINABS19-1A144A		D		1.C FE	10,000,000	100.0240	10,002,428	10,000,000	10,000,000					1.932	1.936	JAJO	39,167		12/13/2021	01/20/2033
033292-AW-3	ANCHORAGE CAPITAL CLO LTD ANCHC 2013-1A CR		D	2,4	2.C FE	1,500,000	100.0110	1,500,158	1,500,000	1,500,000					3.321	3.356	JAJO	11,070	51,572	09/21/2017	10/13/2030
03330W-AJ-3	ANCHORAGECAPITALCLOLTDANCH ABS16-R144A		D		1.A FE	3,050,000	100.0000	3,049,999	3,050,000	3,050,000					1.378	1.380	JAJO	3,619		11/19/2021	01/19/2035
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A C		D	2,4	1.F FE	500,000	99.9650	499,824	500,000	500,000					2.374	2.400	JAJO	2,572	12,404	08/21/2018	10/15/2031
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A D		D	2,4	2.C FE	500,000	99.3570	496,784	500,000	500,000					3.274	3.306	JAJO	3,547	16,966	08/21/2018	10/15/2031
03665M-AE-1	ANTARES CLO ANTR_17-2A ANTR 2018-1A C		D	2,4	1.F FE	1,500,000	99.5960	1,493,935	1,500,000	1,500,000					2.482	2.500	JAJO	7,548	38,643	04/04/2018	04/20/2031
03665M-AG-6	ANTARES CLO ANTR_17-2A ANTR 2018-1A D		D	2,4	2.C FE	1,500,000	97.2270	1,458,407	1,500,000	1,500,000					3.532	3.558	JAJO	10,742	54,612	04/04/2018	04/20/2031
03665T-AG-1	ANTARES CLO ANTR_17-2A ANTR 2018-2A C		D	4	1.F FE	500,000	100.0410	500,206	500,000	500,000					2.832	2.853	JAJO	2,871	14,655	08/24/2018	10/20/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03665T-AJ-5	ANTARES CLO ANTR_17-2A ANTR 2018-2A D		D	4	2.C FE	500,000	99.3090	496,543	500,000	500,000					3.782	3.810	JAJO	3,834	19,471	08/24/2018	10/20/2030
03755H-AL-7	APEX CREDIT CLO LLC APEXC_18-1 APEXC 2018-1A D		D	2,4	2.C FE	1,000,000	94.6470	946,470	1,000,000	1,000,000					3.074	3.104	JAJO	5,806	31,682	03/14/2018	04/25/2031
03766Y-AA-1	APIDOS CLO APID_17-27A APID 2017-28A D		D	2,4	3.C FE	500,000	94.6160	473,079	500,000	500,000					5.632	5.682	JAJO	5,710	28,850	11/09/2017	01/20/2031
03767C-AE-0	APIDOS CLO APID_17-27A APID 2017-28A C		D	2,4	2.C FE	1,000,000	96.7960	967,965	1,000,000	1,000,000					2.632	2.651	JAJO	5,336	27,283	11/09/2017	01/20/2031
03769H-AA-5	APID_37 ABS37144A		D	2	1.A FE	1,001,100	99.8750	998,751	1,000,000	1,001,076		(24)			1.259	1.241	AO			11/10/2021	10/22/2034
04016Q-AD-8	ARES CLO LTD ARES 2017-45A D		D	2,4	2.C FE	1,000,000	100.1000	1,001,000	1,000,000	1,000,000					3.174	3.206	JAJO	6,876	32,919	08/30/2017	10/15/2030
05683L-AJ-5	BAIN CAPITAL CREDIT CLO LTD BC BCC 2018-1A D		D	2,4	2.C FE	1,000,000	95.0290	950,291	1,000,000	1,000,000					2.824	2.852	JAJO	5,334	29,400	03/12/2018	04/23/2031
05683M-AA-2	BAIN CAPITAL CREDIT CLO LTD BC BCC 2018-1A E		D	2,4	3.C FE	500,000	95.3530	476,763	500,000	500,000					5.474	5.529	JAJO	5,170	28,208	03/12/2018	04/23/2031
06759F-AG-1	BABSON CLO LTD BABSN 2015-2A DR		D	2,4	2.C FE	1,500,000	99.1690	1,487,535	1,500,000	1,500,000					3.082	3.105	JAJO	9,373	47,768	10/12/2017	10/20/2030
06760B-AJ-1	BABSON CLO LTD BABSN 2017-1A C		D	2,4	1.F FE	2,000,000	100.0420	2,000,847	2,000,000	2,000,000					2.522	2.551	JAJO	10,509	52,399	06/23/2017	07/18/2029
06760G-AC-5	BABSON CLO LTD BABSN 2018-1A B		D	2,4	1.F FE	500,000	99.1900	495,950	500,000	500,000					1.874	1.897	JAJO	2,030	9,869	02/23/2018	04/15/2031
06760G-AD-3	BABSON CLO LTD BABSN 2018-1A C		D	2,4	2.C FE	500,000	97.9480	489,738	500,000	500,000					2.724	2.752	JAJO	2,951	14,178	02/23/2018	04/15/2031
06760H-AA-7	BABSON CLO LTD BABSN 2018-1A D		D	2,4	3.C FE	500,000	94.9810	474,904	500,000	500,000					5.624	5.680	JAJO	6,092	28,880	02/23/2018	04/15/2031
06760J-AJ-4	BABSON CLO LTD BABSN 2018-2A B		D	2,4	1.F FE	1,000,000	99.5100	995,100	1,000,000	1,000,000					2.024	2.048	JAJO	4,385	21,259	04/04/2018	04/15/2030
06760K-AA-0	BABSON CLO LTD BABSN 2018-2A D		D	2,4	3.C FE	493,400	98.3040	491,521	500,000	497,135		1,871			5.624	5.846	JAJO	6,092	29,133	04/04/2018	04/15/2030
08179L-AG-6	Benefit Street Partners CLO Lt BSP 2018-14A C		D	2,4	1.F FE	500,000	99.2360	496,182	500,000	500,000					1.882	1.897	JAJO	1,908	9,839	02/23/2018	04/20/2031
08179L-AJ-0	Benefit Street Partners CLO Lt BSP 2018-14A D		D	2,4	2.C FE	1,000,000	97.4850	974,851	1,000,000	1,000,000					2.732	2.752	JAJO	5,539	28,297	02/23/2018	04/20/2031
08180X-AW-2	Benefit Street Partners CLO Lt BSP 2015-8A CR		D	2,4	2.C FE	1,500,000	97.6710	1,465,064	1,500,000	1,500,000					2.882	2.903	JAJO	8,765	44,726	01/25/2018	01/20/2031
08181J-AD-4	Benefit Street Partners CLO Lt BSP 2018-5BA B		D	2,4	1.F FE	1,000,000	99.2590	992,590	1,000,000	1,000,000					2.282	2.299	JAJO	4,626	23,734	04/19/2018	04/20/2031
09203W-AS-4	BLACK DIAMOND CLO LTD BLACK 2016-1A BR		D	2,4	1.F FE	499,375	97.7920	488,961	500,000	499,930		170			2.105	2.132	JAJO	1,959	10,963	04/12/2018	04/26/2031
09203W-AU-9	BLACK DIAMOND CLO LTD BLACK 2016-1A CR		D	2,4	2.C FE	500,000	94.6290	473,146	500,000	500,000					3.125	3.155	JAJO	2,908	16,134	04/12/2018	04/26/2031
09204G-AD-1	BLACK DIAMOND CLO LTD BLACK 2019-2A B		D	2,4	1.F FE	4,000,000	100.0800	4,003,207	4,000,000	4,000,000					3.174	3.205	JAJO	23,980	131,874	06/18/2019	07/23/2032
09626Y-AW-0	BLUEMOUNTAIN CLO LTD BLUEM 2013-2A DR		D	2,4	2.C FE	1,500,000	96.0960	1,441,445	1,500,000	1,500,000					3.028	3.054	JAJO	8,959	46,992	10/11/2017	10/22/2030
09627F-AQ-3	BLUEM_19-25A MEZZANINABS19-25A144A		D	2	1.C FE	2,101,491	99.4650	2,088,771	2,100,000	2,101,467		(24)			1.824	1.817	JAJO	8,298		11/10/2021	07/15/2036
09628F-AE-9	BLUEM_3 SENIORABS3144A		D	2	1.C FE	3,281,025	99.5090	3,283,790	3,300,000	3,281,565		540			1.499	1.645	JAJO	10,716		11/16/2021	01/15/2030
09628V-AS-3	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A CR		D	2,4	1.F FE	1,000,000	99.9990	999,992	1,000,000	1,000,000					2.356	2.349	FMAN	3,076	24,003	11/02/2018	11/15/2030
09628V-AU-8	BLUEMOUNTAIN CLO LTD BLUEM 2016-3A DR		D	2,4	2.C FE	500,000	97.1530	485,765	500,000	500,000					3.254	3.255	FMAN	2,124	16,551	11/02/2018	11/15/2030
09629L-AE-5	BLUEMOUNTAIN CLO LTD SENIORABS23144A		D	2	1.C FE	4,992,500	99.7040	4,985,189	5,000,000	4,992,670		170			1.832	1.866	JAJO	18,569		11/17/2021	10/20/2031
09629L-AJ-4	BLUEMOUNTAIN CLO LTD BLUEM 2018-23A D		D	2,4	2.C FE	1,000,000	98.4100	984,099	1,000,000	1,000,000					3.032	3.054	JAJO	6,147	31,338	10/17/2018	10/20/2031
12232K-AJ-9	BURNHAM PARK CLO LTD SENIORABS16-10R144A		D	2	1.C FE	6,441,938	99.8090	6,437,700	6,450,000	6,442,167		229			1.632	1.666	JAJO	21,339		11/17/2021	10/20/2029
12548J-AG-7	CIFC FUNDING LTD CIFC 2017-3A B		D	2,4	1.F FE	2,000,000	100.0040	2,000,082	2,000,000	2,000,000					2.482	2.500	JAJO	10,064	51,527	06/02/2017	07/20/2030
12549A-AS-9	CIFC FUNDING LTD CIFC 2013-1A CR		D	2,4	2.C FE	1,500,000	100.0210	1,500,308	1,500,000	1,500,000					3.672	3.709	JAJO	11,476	57,197	07/21/2017	07/16/2030
12549B-AW-8	CIFC FUNDING LTD CIFC 2013-2A B1LR		D	2,4	2.C FE	1,500,000	98.9860	1,484,796	1,500,000	1,500,000					3.172	3.205	JAJO	9,913	49,158	09/27/2017	10/18/2030
12550G-AE-3	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-5A B		D	2,4	1.F FE	500,000	99.7190	498,595	500,000	500,000					2.274	2.299	JAJO	2,463	11,897	11/20/2018	01/15/2032
12554X-AJ-1	CIFC_19-5R ABS19-5R144A		D		1.A FE	2,500,000	99.8750	2,496,875	2,500,000	2,500,000					1.338	1.340	JAJO	1,487		11/30/2021	01/16/2035
12661K-AG-5	MKS CLO Ltd MKS 2017-1A D		D	2,4	2.B FE	1,970,000	100.2460	2,004,929	2,000,000	1,999,883		3,048			4.282	4.318	JAJO	17,364	88,027	07/12/2017	07/20/2030
141312-AG-3	Carbone CLO, LTD CRBN 2017-1A C		D	2,4	2.C FE	1,500,000	98.5280	1,477,916	1,500,000	1,500,000					2.732	2.752	JAJO	8,308	42,445	11/06/2017	01/20/2031
14307P-AJ-4	CARLYLE GLOBAL MARKET STRATEGI CGMS C17A BR		D	2,4	1.F FE	1,000,000	99.2320	992,318	1,000,000	1,000,000					1.982	1.997	JAJO	3,358	20,725	04/09/2018	04/30/2031
14310B-AS-0	CARLYLE GLOBAL MKT STRATEGIES CGMS 2013-1A CR		D	2,4	2.C FE	1,000,000	100.0080	1,000,079	1,000,000	1,000,000					3.506	3.508	FMAN	4,577	35,623	07/25/2017	08/14/2030
14311X-AE-2	CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A B		D	2,4	1.F FE	1,000,000	99.2260	992,261	1,000,000	1,000,000					1.982	1.998	JAJO	4,018	20,692	04/17/2018	04/20/2031
14314F-AJ-7	CARLYLE GLOBAL MKT STRATEGIES CGMS 2017-3A C		D	2,4	2.C FE	2,000,000	98.2110	1,964,213	2,000,000	2,000,000					3.632	3.659	JAJO	14,728	74,846	06/23/2017	07/20/2029
14316M-AA-9	CARLYLEGLOBALMARKETSTRATEGI ABS21-1A144A		D		1.A FE	1,148,850	100.0260	1,150,301	1,150,000	1,148,865		15			1.264	1.282	JAJO	3,149		11/30/2021	04/15/2034
15033L-AL-6	CEDAR FUNDING LTD CEDF 2019-11A C		D	2,4	1.G FE	1,000,000	100.0520	1,000,521	1,000,000	1,000,000					2.821	2.853	FMAN	2,586	28,996	04/26/2019	05/29/2032
15033L-AN-2	CEDAR FUNDING LTD CEDF 2019-11A D		D	2,4	2.C FE	1,000,000	100.1380	1,001,379	1,000,000	1,000,000					3.871	3.912	FMAN	3,548	39,612	04/26/2019	05/29/2032
17181T-AE-1	CIFC FUNDING LTD CIFC_18-4A CIFC 2018-4A B		D	2,4	1.F FE	1,000,000	99.4480	994,485	1,000,000	1,000,000					2.222	2.249	JAJO	4,630	23,166	08/20/2018	10/17/2031
21623P-AE-7	Cook Park CLO, Ltd SENIORABS1144A		D	2	1.C FE	5,236,875	99.2960	5,213,056	5,250,000	5,237,239		364			1.522	1.586	JAJO	16,650		11/16/2021	04/17/2030
22615M-AS-1	Crestline Denali CLO XIV, LTD DEN14 2016-1A CR		D	2,4	1.G FE	1,000,000	99.6080	996,083	1,000,000	1,000,000					2.474	2.500	JAJO	4,673	25,832	11/01/2018	10/23/2031
24824T-AU-4	Denali Capital CLO XII LTD DEN12 2016-1A CR		D	2,4	1.G FE	1,000,000	97.3360	973,363	1,000,000	1,000,000					1.924	1.947	JAJO	4,168	20,245	04/05/2018	04/15/2031
262431-AF-6	DRYDEN SR LOAN FUND DRSLF 2017-50A D		D	2,4	2.C FE	1,000,000	99.8940	998,939	1,000,000	1,000,000					3.374	3.407	JAJO	7,310	34,947	07/24/2017	07/15/2030
26244G-AJ-4	DRYDEN SENIOR LOAN FUND DRSLF 2015-40A CR		D	2,4	1.F FE	1,000,000	100.0060	1,000,063	1,000,000	1,000,000					2.256	2.249	FMAN	2,945	23,002	08/10/2018	08/15/2031
26251B-AS-5	DRYDEN SENIOR LOAN FUND DRSLF 2013-28A B1LR		D	2,4	2.B FE	1,500,000	100.0310	1,500,458	1,500,000	1,500,000					3.306	3.306	FMAN	6,474	50,427	08/03/2017	08/15/2030
28622J-AD-9	Elevation CLO Ltd AWPT 2017-7A D		D	2,4	2.C FE	1,500,000	98.9750	1,484,620	1,500,000	1,500,000					3.024	3.054	JAJO	9,827	47,097	10/27/2017	07/15/2030
28622Q-AF-8	Elevation CLO Ltd AWPT 2014-2A DR		D	2,4	2.C FE	1,500,000	98.5590	1,478,379	1,500,000	1,500,000					3.324	3.356	JAJO	10,802	51,660	10/02/2017	10/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28623C-AG-6	Elevation CLO Ltd AWPT 2018-10A C		D	2,4	1.F FE	1,000,000	99.7230	997,235	1,000,000	1,000,000					2.482	2.500	JAJO	5,032	25,762	10/25/2018	10/20/2031
28623C-AJ-0	Elevation CLO Ltd AWPT 2018-10A D		D	2,4	2.C FE	1,000,000	99.3730	993,726	1,000,000	1,000,000					3.582	3.609	JAJO	7,262	36,915	10/25/2018	10/20/2031
33883G-AG-2	FLATIRON CLO LTD FLAT 2018-1A D		D	2,4	2.C FE	1,000,000	99.9990	999,992	1,000,000	1,000,000					2.722	2.752	JAJO	5,671	28,222	02/22/2018	04/17/2031
33883H-AA-3	FLATIRON CLO LTD FLAT 2018-1A E		D	2,4	3.C FE	500,000	96.7220	483,612	500,000	500,000					5.272	5.327	JAJO	5,492	27,005	02/22/2018	04/17/2031
36318W-AH-3	GALAXY CLO LTD GALXY 2013-15A DR		D	2,4	2.C FE	1,500,000	99.4550	1,491,823	1,500,000	1,500,000					3.124	3.155	JAJO	10,152	48,618	10/03/2017	10/15/2030
36319Q-BL-5	GALAXY CLO LTD GALXY 2015-19A CR		D	2,4	2.B FE	2,000,000	100.0320	2,000,646	2,000,000	2,000,000					3.494	3.527	JAJO	13,199	71,857	08/09/2017	07/24/2030
36319Q-BQ-4	GALAXY CLO LTD ABS15-19A144A		D	2	1.C FE	3,487,400	99.6200	3,486,710	3,500,000	3,487,733		333			1.524	1.611	JAJO	10,223		11/16/2021	07/24/2030
36321B-AD-3	GALAXY CLO LTD GALXY 2017-24A D		D	2,4	2.C FE	1,000,000	97.3410	973,412	1,000,000	1,000,000					2.574	2.601	JAJO	5,576	26,836	11/17/2017	01/15/2031
37148J-AA-1	GNRT6AR SENIORABS144A		D		1.A FE	750,000	100.0000	750,000	750,000	750,000					1.398	1.401	JAJO	291		11/23/2021	01/22/2035
375415-AC-0	GILBERTPARKCLOLTDGILBT_17- SUBABS17-1A144A		D	2	1.C FE	2,500,375	100.0040	2,500,101	2,500,000	2,500,368		(7)			1.724	1.724	JAJO	9,337		11/17/2021	10/15/2030
38123H-AU-8	GOLDENTREE LOAN OPPORTUNITIES GOLD9 2014-9A CR2		D	2,4	1.F FE	1,500,000	100.0030	1,500,051	1,500,000	1,500,000					2.229	2.248	JAJO	5,943	34,717	09/20/2018	10/29/2029
38136M-AQ-1	GOLDENTREE LOAN MANAGEMENT US GLM 2017-2A D		D	2,4	2.C FE	1,500,000	99.4930	1,492,392	1,500,000	1,500,000					2.782	2.802	JAJO	8,460	43,205	10/19/2017	11/28/2030
38138T-AC-5	GOLDENTREELOANMANAGEMENTUS ABS21-10A144A		D		1.A FE	749,475	99.7530	748,148	750,000	749,484		9			1.232	1.245	JAJO	1,873		11/18/2021	07/20/2034
38175B-AG-9	GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-36A D1		D	2,4	2.C FE	1,500,000	96.4860	1,447,288	1,500,000	1,500,000					3.390	3.408	FMAN	7,627	52,154	02/23/2018	02/05/2031
38178T-AA-0	GOCAP_58 ABS58144A		D		1.A FE	1,550,000	100.0000	1,549,995	1,550,000	1,550,000					1.355	1.357	JAJO	992		11/10/2021	10/25/2035
39862E-AD-6	GRIPPEN PARK CLO LTD GRIPP 2017-1A D		D	2,4	2.C FE	1,977,892	100.0910	2,001,827	2,000,000	2,010,837		572			3.432	3.348	JAJO	13,917	70,791	02/22/2017	01/20/2030
402512-AA-5	GSM_21-IIIA SENIORABS21-IIIA144A		D		1.A FE	14,931,290	100.1570	14,923,424	14,900,000	14,930,993		(297)			1.444	1.411	JAJO	46,619		12/07/2021	04/15/2034
402562-AA-0	GSM_21-4A SENIORABS21-4A144A		D		1.A FE	1,001,050	100.0170	1,000,170	1,000,000	1,001,036		(14)			1.324	1.309	JAJO	2,868		11/24/2021	07/15/2034
40436Q-AL-6	HLM_16-9R SENIORABS16-9R144A		D	2	1.A FE	1,000,020	99.9820	999,818	1,000,000	1,000,019		(1)			1.524	1.526	JAJO	3,132		11/10/2021	07/19/2030
44330D-AL-4	HPS Investment Partners HLM 2013-2A CR		D	2,4	2.C FE	1,500,000	98.1600	1,472,403	1,500,000	1,500,000					3.032	3.054	JAJO	9,221	47,007	10/06/2017	10/20/2029
46603V-AC-9	IVY HILL MIDDLE MARKET CREDIT IVYH 14A B		D	4	1.F FE	1,500,000	98.1640	1,472,460	1,500,000	1,500,000					2.472	2.503	JAJO	7,726	38,541	04/06/2018	04/18/2030
50188G-AV-5	LCM LTD PARTNERSHIP LCM 18A CR		D	2,4	1.F FE	1,000,000	99.2020	992,021	1,000,000	1,000,000					1.982	1.998	JAJO	4,018	20,692	04/12/2018	04/20/2031
50188G-AW-3	LCM LTD PARTNERSHIP LCM 18A DR		D	2,4	2.C FE	1,000,000	95.5070	955,073	1,000,000	1,000,000					2.932	2.953	JAJO	5,944	30,324	04/12/2018	04/20/2031
50190A-AV-4	LCM LTD PARTNERSHIP LCM 17A DR		D	2,4	2.C FE	1,000,000	95.8380	958,375	1,000,000	1,000,000					3.124	3.155	JAJO	6,768	32,412	08/24/2018	10/15/2031
55819B-AW-0	MADISONPARKFUNDINGLTDMDPK_ ABS18-RR144A		D		1.A FE	1,650,000	100.0000	1,650,000	1,650,000	1,650,000					1.061	1.062	JAJO	1,167		12/01/2021	10/21/2030
55819E-AA-2	MADISON PARK FUNDING LTD MDPK 2018-31A E		D	2,4	3.C FE	500,000	98.1280	490,639	500,000	500,000					5.724	5.783	JAJO	5,406	29,482	11/08/2018	01/23/2031
55820F-AC-2	MDPK_20-47A SENIORABS20-47A144A		D		1.C FE	4,654,650	100.1600	4,657,462	4,650,000	4,654,631		(19)			0.000	(0.016)	JAJO			12/21/2021	01/19/2034
59801M-AJ-7	MidOcean Credit CLO MIDO 2018-8A D		D	2,4	2.C FE	1,500,000	98.5700	1,478,557	1,500,000	1,500,000					3.060	3.055	FMAN	5,099	46,993	01/17/2018	02/20/2031
62432H-AG-5	MOUNTAIN VIEW CLO MVEW 2017-1A D		D	2,4	2.C FE	1,979,600	98.3870	1,967,743	2,000,000	1,995,512		4,158			3.722	3.817	JAJO	15,509	77,283	07/12/2017	10/16/2029
64131J-AN-6	NEUBERGERBERMANCLOLTDNEUB_ SUBABS17-25A144A		D	2	1.C FE	1,592,800	99.6460	1,594,334	1,600,000	1,593,011		211			1.472	1.590	JAJO	4,908		11/16/2021	10/18/2029
64131Q-AG-5	NEUBERGER BERMAN CLO LTD NEUB 2017-26A D		D	2,4	2.C FE	1,000,000	98.7000	987,002	1,000,000	1,000,000					2.772	2.802	JAJO	5,776	28,727	10/25/2017	10/18/2030
67106B-AT-4	OCP CLO LTD OCP 2014-6A CR		D	2,4	2.C FE	1,500,000	98.2780	1,474,175	1,500,000	1,500,000					3.272	3.356	JAJO	10,226	51,433	09/25/2017	10/17/2030
67110U-AN-9	OHA LOAN FUNDING LTD OHALF 2016-1A B1R		D	2,4	1.C FE	1,000,000	99.8840	998,839	1,000,000	1,000,000					1.728	1.747	JAJO	3,505	18,159	01/31/2020	01/20/2033
67110U-AQ-2	OHA LOAN FUNDING LTD OHALF 2016-1A CR		D	2,4	1.F FE	1,500,000	99.3750	1,490,631	1,500,000	1,500,000					2.082	2.098	JAJO	6,331	32,559	01/31/2020	01/20/2033
67112R-AS-3	OAKHILLCREDITPARTNERSOAKC_ SENIORABS19-3A144A		D	2	1.A FE	500,325	99.8760	499,382	500,000	500,320		(6)			1.272	1.263	JAJO	1,289		11/16/2021	07/02/2035
67115W-AL-4	OAK HILL CREDIT PARTNERS OAKC 2018-1A D		D	2,4	2.C FE	500,000	99.8910	499,456	500,000	500,000					3.182	3.205	JAJO	3,226	16,430	08/24/2018	10/20/2030
67115X-AA-6	OAK HILL CREDIT PARTNERS OAKC 2018-1A E		D	2,4	3.C FE	500,000	98.9720	494,859	500,000	500,000					5.782	5.834	JAJO	5,862	29,610	08/24/2018	10/20/2030
675711-AG-0	Octagon Investment Partners 33 OCT33 2017-1A C		D	2,4	2.C FE	1,000,000	98.6610	986,607	1,000,000	1,000,000					2.882	2.903	JAJO	5,843	29,817	10/16/2017	01/20/2031
67573C-AL-3	OCTAGON INV PARTNERS 32 LTD OCT32 2017-1A D		D	2,4	2.C FE	1,000,000	100.0210	1,000,208	1,000,000	1,000,000					3.524	3.558	JAJO	7,635	36,468	07/25/2017	07/15/2029
67579N-AA-7	Octagon Investment Partners 33 OCT33 2017-1A D		D	2,4	3.C FE	500,000	99.5880	497,938	500,000	500,000					6.432	6.494	JAJO	6,521	32,905	10/16/2017	01/20/2031
67591J-AQ-5	OCTAGON CREDIT OCT29 2016-1A CR		D	2,4	1.F FE	1,500,000	99.2550	1,488,823	1,500,000	1,500,000					2.074	2.098	JAJO	5,876	32,356	02/14/2020	01/24/2033
67706X-AL-7	OAK HILL CREDIT PARTNERS OAKC 2017-14A D		C	2,4	2.C FE	1,500,000	98.2900	1,474,352	1,500,000	1,500,000					2.830	2.853	JAJO	8,489	43,921	10/18/2017	01/21/2030
69689L-AC-0	PSTAT_19-3 SENIORABS19-3144A		D		1.A FE	300,000	99.9990	299,998	300,000	300,000					1.760	1.763	FMAN	587		11/19/2021	08/20/2027
69701R-AL-1	PLMRS_20-3R ABS20-3R144A		D		1.A FE	15,000,000	99.9600	14,994,000	15,000,000	15,000,000					1.214	1.216	FMAN	5,060		12/02/2021	11/15/2031
74972F-AL-9	REDDING RIDGE ASSET MANAGEMENT RRAM 2018-4A C		D	2,4	2.C FE	1,000,000	99.7270	997,268	1,000,000	1,000,000					3.074	3.104	JAJO	6,660	31,905	04/26/2018	04/15/2030
750103-AA-1	RAD_15 ABS15144A		D		1.A FE	6,400,000	100.0000	6,399,985	6,400,000	6,400,000					1.288	1.290	JAJO	3,435		11/23/2021	01/20/2034
75884B-AG-3	Regatta X Funding Ltd. REG10 2017-3A D		D	2,4	2.C FE	1,500,000	98.5830	1,478,742	1,500,000	1,500,000					2.872	2.904	JAJO	8,976	44,608	11/20/2017	01/17/2031
75888K-AG-9	REGATTA VIII FUNDING LTD REGT8 2017-1A D		D	2,4	2.C FE	1,500,000	100.0150	1,500,220	1,500,000	1,500,000					3.322	3.357	JAJO	10,382	51,433	08/18/2017	10/17/2030
75888M-AL-4	REGATTA XIV FUNDING LTD REG14_ REG14 2018-3A D		D	2,4	2.C FE	1,000,000	100.0200	1,000,203	1,000,000	1,000,000					3.324	3.356	JAJO	6,278	34,210	08/20/2018	10/25/2031
81882H-AE-5	Shackleton CLO LTD SHACK 2013-4RA B		D	2,4	1.F FE	1,000,000	99.4660	994,660	1,000,000	1,000,000					2.022	2.048	JAJO	4,493	21,201	04/04/2018	04/13/2031
83608G-AU-0	SOUND POINT CLO LTD SNDPT 2013-1A B1R		D	2,4	2.C FE	1,000,000	96.0900	960,898	1,000,000	1,000,000					2.825	2.853	JAJO	5,257	29,226	01/22/2018	01/26/2031
83609Y-AG-1	SOUND POINT CLO LTD SNDPT 2013-3RA C		D	2,4	1.F FE	1,000,000	100.0170	1,000,169	1,000,000	1,000,000					2.372	2.400	JAJO	4,942	24,683	04/19/2018	04/18/2031
83611G-AG-6	SOUND POINT CLO LTD SNDPT 2017-3A C		D	2,4	2.C FE	1,500,000	96.7950	1,451,922	1,500,000	1,500,000					3.132	3.155	JAJO	9,525	48,528	09/28/2017	10/20/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87165Y-AG-8	SYMPHONY CLO LTD SYMP 2018-19A C		D	2,4	1.F FE	500,000	99.4710	497,357	500,000	500,000					1.872	1.897	JAJO	1,950	9,894	02/22/2018	04/16/2031
87165Y-AJ-2	SYMPHONY CLO LTD SYMP 2018-19A D		D	2,4	2.C FE	1,000,000	98.2150	982,151	1,000,000	1,000,000					2.672	2.702	JAJO	5,567	27,937	02/22/2018	04/16/2031
87166D-AA-6	SYMPHONY CLO LTD SYMP 2018-19A E		D	2,4	3.C FE	500,000	95.3080	476,540	500,000	500,000					5.322	5.378	JAJO	5,544	27,479	02/22/2018	04/16/2031
87167N-DE-2	SYMP_23-R ABS23-R144A		D		1.C FE	2,350,000	100.0000	2,350,000	2,350,000	2,350,000					1.775	1.781	MON	3,359		11/17/2021	01/15/2034
87231B-AJ-2	TCI-Flatiron CLO Ltd TFLAT 2017-1A D		D	2,4	2.C FE	1,000,000	99.1260	991,256	1,000,000	1,000,000					2.908	2.903	FMAN	3,635	29,639	10/16/2017	11/18/2030
87231C-AA-9	TCI-Flatiron CLO Ltd TFLAT 2017-1A E		D	2,4	3.C FE	500,000	100.0000	500,000	500,000	500,000					6.508	6.544	FMAN	4,067	33,072	10/16/2017	11/18/2030
87232B-AE-2	TCI-SYMPHONY CLO TSYMP 2017-1A D		D	4	2.C FE	2,000,000	100.0210	2,000,411	2,000,000	2,000,000					3.524	3.558	JAJO	15,280	72,935	06/29/2017	07/15/2030
87249L-AJ-0	WIND RIVER CLO LTD WINDR_13-1A WINDR 2017-4A D		D	2,4	2.C FE	1,000,000	97.4000	974,001	1,000,000	1,000,000					2.810	2.802	FMAN	3,122	28,779	10/31/2017	11/20/2030
87249M-AA-7	WIND RIVER CLO LTD WINDR_13-1A WINDR 2017-4A E		D	2,4	3.C FE	500,000	95.7170	478,584	500,000	500,000					5.960	5.987	FMAN	3,311	30,446	10/31/2017	11/20/2030
87272H-AG-5	TEACHERS INSURANCE AND ANNUITY TIA 2017-2A D		D	2,4	2.C FE	1,500,000	97.5400	1,463,098	1,500,000	1,500,000					2.722	2.752	JAJO	8,507	42,670	11/20/2017	01/16/2031
88434H-AJ-2	WIND RIVER CLO LTD WINDR_13-1A WINDR 2018-2A C		D	2,4	1.F FE	1,000,000	100.0270	1,000,269	1,000,000	1,000,000					2.324	2.350	JAJO	5,035	24,301	08/17/2018	07/15/2030
88631Y-AG-2	TIAA CMBS Trust TIA 2018-1A B		D	2,4	1.F FE	1,000,000	99.2300	992,300	1,000,000	1,000,000					2.282	2.299	JAJO	4,626	23,734	11/13/2018	01/20/2032
88631Y-AJ-6	TIAA CMBS Trust TIA 2018-1A C		D	2,4	2.C FE	1,000,000	100.0070	1,000,074	1,000,000	1,000,000					3.182	3.205	JAJO	6,451	32,859	11/13/2018	01/20/2032
92328G-AY-2	VENTURE CDO LTD VENTR 2013-14A DR		D	2,4	2.C FE	1,500,000	96.5210	1,447,819	1,500,000	1,500,000					4.176	4.164	FMAN	5,741	63,203	08/15/2017	08/28/2029
92331V-AL-2	VENTURE CDO LTD VENTR 2018-31A C2		D	2,4	1.F FE	500,000	100.6560	503,280	500,000	500,000					4.703	4.730	JAJO	4,638	23,515	02/28/2018	04/20/2031
92331X-AL-8	VENTURE CDO LTD VENTR 2018-35A C		D	2,4	1.F FE	1,000,000	99.7680	997,678	1,000,000	1,000,000					2.428	2.450	JAJO	4,789	25,245	10/17/2018	10/22/2031
92917A-AE-6	VOYA CLO LTD VOYA_14-2A VOYA 2018-1A B		D	2,4	1.F FE	500,000	99.3660	496,830	500,000	500,000					1.924	1.947	JAJO	1,977	10,096	02/23/2018	04/19/2031
92917A-AG-1	VOYA CLO LTD VOYA_14-2A VOYA 2018-1A C		D	2,4	2.C FE	500,000	97.6820	488,409	500,000	500,000					2.724	2.752	JAJO	2,799	14,152	02/23/2018	04/19/2031
92917B-AA-2	VOYA CLO LTD VOYA_14-2A VOYA 2018-1A D		D	2,4	3.C FE	500,000	95.2890	476,445	500,000	500,000					5.324	5.378	JAJO	5,472	27,332	02/23/2018	04/19/2031
92917C-AN-2	VOYA CLO LTD INGIM 2013-1A CR		D	2,4	2.C FE	1,500,000	98.4090	1,476,140	1,500,000	1,500,000					3.074	3.104	JAJO	9,990	47,858	09/29/2017	10/15/2030
92917R-AG-4	VOYA CLO LTD VOYA 2019-2A C		D	2,4	1.F FE	3,000,000	99.9990	2,999,979	3,000,000	3,000,000					2.532	2.551	JAJO	15,400	78,811	06/20/2019	07/20/2032
92917R-AJ-8	VOYA CLO LTD VOYA 2019-2A D		D	2,4	2.C FE	500,000	100.0050	500,024	500,000	500,000					3.832	3.861	JAJO	3,885	19,725	06/20/2019	07/20/2032
98625L-AA-0	GENERATECLOLTDGNRT_5A SENIORABSS144A		D		1.A FE	2,698,920	99.8040	2,694,695	2,700,000	2,698,938		18			1.308	1.319	JAJO	6,966		11/30/2021	10/22/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						335,353,088	XXX	335,521,328	335,386,466	335,421,207		5,308			XXX	XXX	XXX	1,288,245	5,952,390	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,656,717,194	XXX	1,730,580,291	1,641,477,391	1,655,522,504		(732,997)	50,439		XXX	XXX	XXX	10,517,565	40,706,857	XXX	XXX
037389-BB-8	AON CORP AON 4 1/2 12/15/28			2	2.A FE	1,994,700	114.1230	2,282,469	2,000,000	1,996,107		467			4.500	4.533	JD	4,000	90,000	11/29/2018	12/15/2028
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						1,994,700	XXX	2,282,469	2,000,000	1,996,107		467			XXX	XXX	XXX	4,000	90,000	XXX	XXX
4899999. Total - Hybrid Securities						1,994,700	XXX	2,282,469	2,000,000	1,996,107		467			XXX	XXX	XXX	4,000	90,000	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24				1.F Z	1,408,450	100.0000	1,408,450	1,408,450	1,408,450					2.809	2.825	MON	1,868	41,048	10/08/2021	02/29/2024
01N012-64-4	MATISSE 401, LP MATISSE 401 LP TL FLT 9/4/2024				1.G Z	1,977,223	100.0000	1,977,223	1,977,223	1,977,223					5.724	5.027			73,647	07/09/2021	09/04/2024
01N013-64-2	MATISSE 403, LP MATISSE 403 LP TL FLT 11/12/25				1.G Z	2,199,637	100.0000	2,199,637	2,199,637	2,199,637					5.724	4.961			106,865	07/09/2021	11/12/2025
6V3*1#-18-2	ASF Clippers, L.P. ASF CLIPPERS LP TL FLT 6/3/26				1.G Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					6.500	6.552	MJSD	903	327,708	10/01/2020	06/03/2026
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20				1.D Z	2,145,731	100.0000	2,145,731	2,145,731	2,145,731					2.759	2.774	MON	2,795	10,631	12/23/2021	09/16/2026
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2			2,4	2.B FE	2,940,000	104.4380	3,070,465	2,940,000	2,940,000					6.448	6.499	JAJO	32,122	189,571	06/12/2019	07/30/2049
56847P-AA-1	Mariner Finance Issuance Trust SERIES 2019PVT CLASS A			4	1.C PL	3,105,656	104.0070	3,231,509	3,107,000	3,105,837		92			3.530	3.561	MON	3,351	107,813	12/18/2019	12/20/2034
56847P-AC-7	Mariner Finance Issuance Trust SERIES 2019PVT CLASS B			4	1.F PL	295,917	103.7330	307,049	296,000	295,928		5			4.060	4.098	MON	434	12,077	12/18/2019	12/20/2034
56847P-AE-3	Mariner Finance Issuance Trust SERIES 2019PVT CLASS C			4	2.B PL	178,948	104.5730	187,186	179,000	178,957		3			4.810	4.862	MON	311	8,613	12/18/2019	12/20/2034
68269A-AA-8	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS A			4	1.A PL	2,487,907	105.1880	2,629,700	2,500,000	2,498,036		337			3.390	3.431	MON	4,002	84,750	08/01/2019	08/14/2036
68269A-AB-6	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS B			4	1.C PL	298,570	105.4690	316,407	300,000	299,444		78			3.920	3.987	MON	555	11,760	08/01/2019	08/14/2036
68269A-AC-4	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS C			4	1.E PL	199,088	105.0000	210,000	200,000	199,400		77			4.670	4.771	MON	441	9,340	08/01/2019	08/14/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68269A-AD-2	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2019AA CLASS D			4	2.A PL	2,388,802	116.2160	2,789,179	2,400,000	2,390,108		565			6.290	6.427	MON	7,129	150,960	08/01/2019	08/14/2036
69145*-AA-9	Oxford Finance Funding XIII LL OXFIN CLASS A-1 3.475 10/15/28			4	1.F PL	4,375,000	100.0000	4,375,000	4,375,000	4,375,000					3.475	3.500	MON	7,179	141,508	10/27/2020	10/15/2028
69145*-AB-7	Oxford Finance Funding XIII LL OXFIN CLASS B-1 4.5 10/15/28			4	2.B PL	625,000	100.0000	625,000	625,000	625,000					4.500	4.542	MON	1,328	38,649	10/27/2020	10/15/2028
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2			2,4	2.B FE	1,960,000	102.4870	2,008,741	1,960,000	1,960,000					4.475	4.500	JAJO	14,862	87,710	08/21/2019	07/30/2049
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						31,585,929	XXX	32,481,277	31,613,041	31,598,751		1,157			XXX	XXX	XXX	77,280	1,402,650	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						31,585,929	XXX	32,481,277	31,613,041	31,598,751		1,157			XXX	XXX	XXX	77,280	1,402,650	XXX	XXX
7699999. Total - Issuer Obligations						1,053,197,679	XXX	1,128,999,266	1,040,093,381	1,052,085,800		(558,049)			XXX	XXX	XXX	9,018,949	31,980,163	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						150,403,745	XXX	150,086,437	150,086,971	150,252,365		(164,730)			XXX	XXX	XXX	184,426	1,001,382	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						184,489,309	XXX	187,398,975	182,864,242	184,476,515		(28,433)	50,439		XXX	XXX	XXX	398,716	3,633,821	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						335,353,088	XXX	335,521,328	335,386,466	335,421,207		5,308			XXX	XXX	XXX	1,288,245	5,952,390	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						31,585,929	XXX	32,481,277	31,613,041	31,598,751		1,157			XXX	XXX	XXX	77,280	1,402,650	XXX	XXX
8399999 - Total Bonds						1,755,029,750	XXX	1,834,487,283	1,740,044,101	1,753,834,638		(744,747)	50,439		XXX	XXX	XXX	10,967,616	43,970,406	XXX	XXX

1.

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

1A	1A ...$ 398,058,093	1B ...$ 17,758,741	1C ...$ 108,134,984	1D ...$ 105,381,134	1E ...$ 39,808,743	1F ...$ 158,800,684	1G ...$ 153,826,402		
1B	2A ...$ 254,060,444	2B ...$ 307,529,676	2C ...$ 179,510,144						
1C	3A ...$ 15,651,894	3B ...$ 1,956,648	3C ...$ 10,624,456						
1D	4A ...$	4B ...$ 956,641	4C ...$ 413,829						
1E	5A ...$	5B ...$	5C ...$						
1F	6 ...$ 1,362,125								

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

1.

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

1A 1A ...$ ..... 1B ...$ ..... 1C ...$ ..... 1D ...$ ..... 1E ...$ ..... 1F ...$ ..... 1G ...$ .....

1B 2A ...$ ..... 2B ...$ ..... 2C ...$ .....

1C 3A ...$ ..... 3B ...$ ..... 3C ...$ .....

1D 4A ...$ ..... 4B ...$ ..... 4C ...$ .....

1E 5A ...$ ..... 5B ...$ ..... 5C ...$ .....

1F 6 .....$ .....

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
G9460G-10-1	VALARIS LTD			1,290.000	46,427	35.990	46,427	30,573		5		15,854		15,854		07/01/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					46,427	XXX	46,427	30,573		5		15,854		15,854		XXX	XXX
9799999 - Total Common Stocks					46,427	XXX	46,427	30,573		5		15,854		15,854		XXX	XXX
9899999 - Total Preferred and Common Stocks					46,427	XXX	46,427	30,573		5		15,854		15,854		XXX	XXX

1.

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

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
748508-A2-4	QUINCYMASS MUNITAXBNDGO 1.530% 12/15/26		12/15/2021	Third Party Trades		7,500,000	7,500,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,500,000	7,500,000	
235241-WL-6	DALLASAREARAPIDTRANSIT SENIORMUNITAXBNDREV 2.534% 12/01/36		12/21/2021	Third Party Trades		4,503,615	4,500,000	6,969
65887P-WQ-4	NORTHDAKOTAPUBFINAUTH MUNITAXBNDREV 2.950% 12/01/37		12/29/2021	Third Party Trades		3,670,881	3,670,000	2,707
73358X-DH-2	PORTAUTHORITYOFNEWYORKAND MUNITAXBNDREV 2.495% 02/15/33		12/21/2021	Third Party Trades		1,208,925	1,215,000	
73358X-DJ-8	PORTAUTHORITYOFNEWYORKAND MUNITAXBNDREV 2.595% 02/15/34		12/21/2021	Third Party Trades		1,631,800	1,640,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						11,015,221	11,025,000	9,676
00121G-AA-6	AGLCORE15CLOLTDAGL_21-15A ABS15144A 1.361% 01/20/35		11/29/2021	Third Party Trades		4,400,000	4,400,000	
00141U-AC-7	AIG2018-1AR SENIORABS144A 1.252% 04/20/32		11/09/2021	Third Party Trades		250,400	250,000	200
00914A-AE-2	AIR LEASE CORP AL 3 1/4 10/01/29 3.250% 10/01/29		12/22/2021	Third Party Trades		2,156,679	2,100,000	16,304
02005N-BL-3	GENERAL MOTORS ACCEPTANCE CORP SENIORCORPBND 1.450% 10/02/23		12/22/2021	Third Party Trades		2,006,620	2,000,000	6,847
025816-CN-7	AMERICAN EXPRESS CO SENIORCORPBND144A 3.300% 05/03/27		12/21/2021	Third Party Trades		2,321,029	2,163,000	9,914
032095-AH-4	AMPHENOL CORP APH 4.35 06/01/29 4.350% 06/01/29		12/15/2021	Third Party Trades		2,286,640	2,000,000	3,867
03740L-AC-6	AONCORP SENIORCORPBND 2.600% 12/02/31		11/29/2021	Third Party Trades		489,613	490,000	
04010L-BB-8	ARESCAPITALCORPORATION SENIORCORPBND 2.875% 06/15/28		11/10/2021	Third Party Trades		2,115,855	2,100,000	25,995
04018A-AC-3	ARESCLOLTDARES_20-58A SENIORABS20-58A 1.344% 01/15/33		12/14/2021	Third Party Trades		685,000	685,000	1,585
05369A-AL-5	AVIATIONCAPITALGROUPLLC SENIORCORPBND144A 1.950% 09/20/26		12/15/2021	Third Party Trades		1,943,980	2,000,000	9,425
05492V-AF-2	BARCLAYSCOMMERCIALMORTGAGES LCFSENIORCMBS20-C7 2.037% 04/15/53		12/21/2021	Third Party Trades		1,930,043	1,950,000	2,427
05552X-BG-2	BBCMS_21-C12 SENIORSENIORCMBS21-C12 2.689% 11/15/54		12/22/2021	Third Party Trades		9,864,648	9,500,000	12,399
05684K-AA-5	BAINCAPITALCREDITCLOBCC_20 ABS20-4144A 1.542% 10/20/33		12/13/2021	Third Party Trades		1,302,613	1,300,000	3,117
05723K-AG-5	BAKERHUGHESHOLDINGSLLC SENIORCORPBND 3.138% 11/07/29		12/21/2021	Third Party Trades		2,642,350	2,500,000	10,024
06051G-HX-0	BANKAMERICA CORP SENIORCORPBND 2.884% 10/22/30		11/10/2021	Third Party Trades		2,594,825	2,500,000	4,606
06540E-AK-9	BANK_21-BN38 SENIORSENIORCMBS21-BN38 2.581% 12/15/64		12/13/2021	Third Party Trades		6,117,879	5,940,000	8,735
06540E-AX-1	BANK_21-BN38 SUBCMBS21-BN38 3.006% 12/15/64		12/13/2021	Third Party Trades		8,239,760	8,000,000	13,463
06887#-AG-6	BARRY-WEHMILLER COMPANIES, INC BARRYW 3.05 01/20/2033 3.050% 01/20/33		01/20/2021	MERRILL LYNCH		2,000,000	2,000,000	
071813-CM-9	BAXTER INTERNATIONAL INC SENIORCORPBND144A 2.453% 12/01/28		11/16/2021	Third Party Trades		980,000	980,000	
08163M-AE-7	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMBS21-B31 2.669% 12/15/54		12/28/2021	Third Party Trades		13,841,316	13,400,000	23,235
09261H-AJ-6	BLACKSTONEPRIVATECREDITFUND SENIORCORPBND144A 3.374% 03/15/27		11/15/2021	Third Party Trades		3,589,308	3,600,000	
09579@-AA-8	Blue Ocean Income Fund II LP Blue Ocean Inc FdII 6% 9/22/30 6.000% 09/22/30		12/14/2021	Various		1,223,338	1,223,338	
10373Q-AE-0	BPCAPITALMARKETSAMERICAINC SENIORCORPBND 4.234% 11/06/28		12/21/2021	Third Party Trades		5,311,141	4,700,000	25,980
117043-AS-8	BRUNSWICK CORP SENIORCORPBND 0.850% 08/18/24		12/22/2021	Third Party Trades		2,214,653	2,250,000	6,853
12434F-AA-5	BX_21-CIP SENIORCMBS21-CIP144A 0.000% 12/15/38		12/02/2021	Third Party Trades		6,061,336	6,070,000	
12434F-AE-7	BX_21-CIP SENIORCMBS21-CIP144A 0.000% 12/15/38		12/02/2021	Third Party Trades		7,389,532	7,400,000	
12659F-AA-3	CSMC_21-NQM8 WHOLECMO21-NQM8144A 1.841% 10/25/66		12/10/2021	Third Party Trades		7,450,343	7,450,385	19,431
14040H-BK-0	CAPITAL ONE FINANCIAL CORPORAT COF 3 3/4 07/28/26 3.750% 07/28/26		12/15/2021	Third Party Trades		3,203,070	3,000,000	43,438
142339-AH-3	CARLISLE COS INC CSL 3 3/4 12/01/27 3.750% 12/01/27		12/02/2021	Third Party Trades		4,223,817	3,900,000	2,031
166756-AR-7	CHEVRON USA INC CVX 3.85 01/15/28 3.850% 01/15/28		01/06/2021	Tax Free Exchange		982,423	1,000,000	18,288
17136M-AA-0	CHURCH&DWIGHTCOINC SENIORCORPBND 2.300% 12/15/31		12/01/2021	Third Party Trades		3,173,481	3,180,000	
172967-MS-7	CITIGROUP INC SENIORCORPBND 2.572% 06/03/31		11/10/2021	Third Party Trades		2,118,354	2,100,000	24,305
19424W-AB-3	CASL_21-C ABS21-C144A 2.320% 07/26/55		11/16/2021	Third Party Trades		282,835	283,000	
19424W-AC-1	CASL_21-C ABS21-C144A 2.720% 07/26/55		11/16/2021	Third Party Trades		99,996	100,000	
20825C-AX-2	CONOCOPHILLIPS COP 4.3 08/15/28 4.300% 08/15/28		02/08/2021	Tax Free Exchange		997,390	1,000,000	20,664
23306G-AA-5	DBGSMORTGAGETRUSTDBGS_18-BI SENIORSENIORCMBS18-BIC0144 0.913% 05/15/35		12/10/2021	Third Party Trades		417,532	417,663	300
233853-AG-5	DAIMLERTRUCKSFINANCENORTHA SENIORCORPBND144A 2.602% 12/14/28		12/02/2021	Third Party Trades		3,165,253	3,175,000	
24381J-AA-5	DEEPHAVENRESIDENTIALMORTGAGE WHOLECMO21-4144A 1.931% 11/26/66		11/19/2021	Third Party Trades		5,491,455	5,491,475	8,542
251526-CP-2	DEUTSCHEBANKAG(NEWYORKBRA SRBNCORPBND 2.465% 11/16/27		11/10/2021	Third Party Trades		1,810,000	1,810,000	
26444H-AK-7	DUKE ENERGY FLORIDA LLC SECUREDCORPBND 2.603% 12/15/31		11/29/2021	Third Party Trades		7,698,358	7,710,000	
278865-BM-1	ECOLABINC SENIORCORPBND 2.278% 02/01/32		12/06/2021	Third Party Trades		4,258,381	4,260,000	
296418-AA-0	ESCORT VESSELS LLC ESCORT VESSELS LLC 4.5 7/31/32 4.500% 07/31/32		01/15/2021	PARETO SECURITIES		2,500,000	2,500,000	
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		11/22/2021	DIRECT		77	77	
343498-AC-5	FLOWERSFOODSINC SENIORCORPBND 2.400% 03/15/31		11/16/2021	Third Party Trades		1,964,560	2,000,000	8,400
35042P-AA-8	FFIN_21-2 ABS21-2144A 2.190% 01/15/42		11/17/2021	Third Party Trades		1,699,958	1,700,000	
36167Y-AA-6	GCAT_21-NQM7 WHOLECMO21-NQM7144A 1.915% 08/25/66		12/08/2021	Third Party Trades		9,999,825	10,000,000	11,171
361841-AR-0	GLPCAPITALLP SENIORCORPBND 3.250% 01/15/32		12/07/2021	Third Party Trades		188,814	190,000	
36263V-AB-3	GSMBS_21-PJ11 WHOLECMO21-PJ11144A 2.500% 04/25/52		12/03/2021	Third Party Trades		5,229,762	5,211,846	15,563
36264L-AA-6	GSMS_21-STAR SENIORCMBS21-STAR144A 1.050% 12/15/36		12/15/2021	Third Party Trades		4,250,000	4,250,000	
36264L-AJ-7	GSMS_21-STAR SENIORCMBS21-STAR144A 1.500% 12/15/36		12/15/2021	Third Party Trades		5,280,000	5,280,000	
36265A-AA-9	GSMS_21-DM SENIORCMBS21-DM 0.993% 11/15/36		12/07/2021	Third Party Trades		10,516,702	10,550,000	
37940X-AG-7	GLOBALPAYMENTSINC. SENIORCORPBND 2.150% 01/15/27		11/16/2021	Third Party Trades		934,121	935,000	
38141G-XG-4	GOLDMAN SACHS SENIORCORPBND 2.600% 02/07/30		11/10/2021	Third Party Trades		1,526,910	1,500,000	10,617
42250P-AD-5	HEALTHPEAKPROPERTIESINC SENIORCORPBND 2.125% 12/01/28		11/15/2021	Third Party Trades		1,774,254	1,785,000	
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES IPG 4.65 10/01/28 4.650% 10/01/28		12/13/2021	Third Party Trades		2,311,740	2,000,000	19,117
46647P-BE-5	J P MORGAN & CO SENIORCORPBND 2.739% 10/15/30		11/10/2021	Third Party Trades		2,055,580	2,000,000	4,565
46653Q-AC-9	JPMORGANMORTGAGETRUSTJPMMT SENIORWHOLECMO21-14144A 2.500% 05/25/52		11/23/2021	Third Party Trades		9,500,036	9,549,274	19,231

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46654T-AC-2	JPMMT_21-15 WHOLECMO21-15144A 2.500% 06/25/52		12/20/2021	Third Party Trades		14,985,938	15,000,000	30,208
487836-BU-1	KELLOGG CO SENIORCORPBND 3.400% 11/15/27		12/08/2021	Third Party Trades		3,009,888	2,800,000	6,611
49271V-AJ-9	KEURIGDRPEPPERINC SENIORCORPBND 3.200% 05/01/30		12/15/2021	Third Party Trades		2,122,800	2,000,000	8,178
494368-BZ-5	KIMBERLY-CLARK CORP SENIORCORPBND 3.200% 04/25/29		12/15/2021	Third Party Trades		4,322,160	4,000,000	18,489
521865-BC-8	LEARCORP SENIORCORPBND 2.600% 01/15/32		11/04/2021	Third Party Trades		1,995,640	2,000,000	
52532X-AH-8	LEIDOSINC SENIORCORPBND 2.300% 02/15/31		12/22/2021	Third Party Trades		1,931,680	2,000,000	16,867
552732-AA-7	MFRA_21-INV2 ABS21-INV2144A 1.906% 11/15/51		11/09/2021	Third Party Trades		4,954,512	4,954,594	10,755
55284D-AA-0	MF1_21-W10X LCFSENIORCMBS21-W10X144A 0.000% 12/15/34		12/17/2021	Third Party Trades		719,366	720,000	
55284D-AG-7	MF1_21-W10X SUBSUBCMBS21-W10X144A 1.400% 12/15/34		12/17/2021	Third Party Trades		2,228,044	2,230,000	
571748-BP-6	MARSH & MCLENNAN COMPANIES INC SENIORCORPBND 2.375% 12/15/31		12/01/2021	Third Party Trades		534,337	535,000	
57629W-CW-8	MASSMUTUALGLOBALFUNDINGII SECUREDCORPBND144A 1.550% 10/09/30		11/10/2021	Third Party Trades		2,107,094	2,200,000	3,410
58013M-FF-6	MCDONALDS CORPORATION MCD 3.8 04/01/28 3.800% 04/01/28		12/21/2021	Third Party Trades		2,532,760	2,300,000	19,908
58550N-AC-5	MELLOMORTGAGECAPITALACCEPTA SUPSENIWHOLECMO21-INV4144A 2.500% 12/25/51		11/19/2021	Third Party Trades		3,042,250	3,039,401	6,121
59217G-GU-7	METROPOLITANLIFEGLOBALFUNDI SECUREDCORPBND144A 1.550% 01/07/31		12/08/2021	Third Party Trades		8,427,766	8,900,000	58,629
61747Y-EH-4	MORGAN STANLEY SENIORCORPBND 2.511% 10/20/32		11/10/2021	Third Party Trades		2,102,730	2,100,000	3,808
63636#-AG-1	NATIONAL HOCKEY LEAGUE NATHOC 3.15 01/06/2028 3.150% 01/06/28		01/06/2021	CITIGROUP GLOBAL MARKETS		4,500,000	4,500,000	
63942K-AA-2	NAVSL_21-G ABS21-G144A 1.580% 04/15/70		11/17/2021	Third Party Trades		3,025,429	3,030,000	
651639-AY-2	NEWMONTCORPORATION SENIORCORPBND 2.250% 10/01/30		12/14/2021	Third Party Trades		2,553,408	2,600,000	12,188
651639-AZ-9	NEWMONTCORPORATION SENIORCORPBND 2.600% 07/15/32		12/06/2021	Third Party Trades		1,218,756	1,220,000	
65339K-BZ-2	NEXTERAENERGYCAPITALHOLDING SENIORCORPBND 2.696% 01/15/32		12/08/2021	Third Party Trades		2,049,426	2,050,000	
66989H-AQ-1	NOVARTISCAPITALCORP SENIORCORPBND 2.000% 02/14/27		12/21/2021	Third Party Trades		1,818,944	1,790,000	12,828
67098U-AN-5	OAKHILLCREDITPARTNERSOAKC_ SENIORABS20-6A144A 0.000% 07/20/34		12/14/2021	Third Party Trades		7,547,358	7,550,000	15,200
68389X-CE-3	ORACLECORPORATION SENIORCORPBND 2.875% 03/25/31		12/21/2021	Third Party Trades		1,511,865	1,500,000	10,542
690742-AJ-0	OWENSCORNING SENIORCORPBND 3.950% 08/15/29		12/16/2021	Third Party Trades		1,102,600	1,000,000	13,715
69121K-AF-1	OWLROCKCAPITALCORP SENIORCORPBND 2.625% 01/15/27		11/10/2021	Third Party Trades		2,469,300	2,500,000	21,875
69361J-AA-4	PRKCM_21-AFC2 WHOLECMO21-AFC2144A 2.071% 11/25/56		12/03/2021	Third Party Trades		6,453,382	6,453,403	14,479
694308-JT-5	PACIFIC GAS AND ELECTRIC COMPA SECUREDCORPBND 3.250% 06/01/31		11/10/2021	Third Party Trades		2,116,180	2,095,000	31,018
709599-BH-6	PENSKETRUCKLEASINGCOLP SENIORCORPBND144A 3.350% 11/01/29		11/29/2021	Third Party Trades		2,125,140	2,000,000	5,583
74164M-AB-4	PRIMERICAINC SENIORCORPBND 2.800% 11/19/31		11/16/2021	Third Party Trades		2,165,213	2,175,000	
749384-AA-1	RCKT_21-5 WHOLECMO21-5144A 2.500% 11/25/51		11/12/2021	Third Party Trades		5,445,869	5,445,018	5,672
74939K-AA-4	RCKT_21-6 WHOLECMO21-6144A 2.500% 11/27/51		12/14/2021	Third Party Trades		14,939,063	15,000,000	16,667
75409X-AA-4	RATE_21-HB1 WHOLECMO21-HB1144A 2.500% 12/25/51		12/09/2021	Third Party Trades		13,836,287	13,873,137	41,427
75888T-AE-5	REGATTAXVIFUNDINGLTDREG16_ SUBABS19-2A144A 2.176% 01/15/33		11/30/2021	Third Party Trades		14,807,400	14,800,000	42,895
76042U-AA-1	REPS_21-A ABS21-A144A 2.300% 12/20/31		11/10/2021	Third Party Trades		2,559,166	2,560,000	
771196-BX-9	ROCHEHOLDINGSINC SENIORCORPBND144A 2.223% 12/13/31		12/06/2021	Third Party Trades		6,390,000	6,390,000	
78472U-AA-6	SREIT_21-MFP SENIORCMBS21-MFP144A 0.831% 11/15/38		11/16/2021	Third Party Trades		1,590,635	1,600,000	
78472U-AC-2	SREIT_21-MFP SENIORCMBS21-MFP144A 1.180% 11/15/38		11/16/2021	Third Party Trades		1,342,102	1,350,000	
78486Q-AF-8	SVBFINANCIALGROUP SENIORCORPBND 1.800% 02/02/31		12/22/2021	Third Party Trades		2,097,920	2,200,000	15,950
78486Q-AL-5	SVBFINANCIALGROUP SENIORCORPBND 1.800% 10/28/26		12/22/2021	Third Party Trades		895,149	900,000	2,655
808513-BW-4	CHARLES SCHWAB CORP SCHW 3.3 04/01/27 3.300% 04/01/27		09/24/2021	Tax Free Exchange		998,750	1,000,000	15,858
81748C-AA-8	SEMT_21-9 WHOLECMO21-9144A 2.500% 12/01/51		12/07/2021	Third Party Trades		5,408,488	5,395,000	5,994
83406T-AB-8	SOCIALPROFESSIONALLOANPROGR SENIORABS20-A144A 2.540% 05/15/46		12/07/2021	Third Party Trades		185,516	183,226	310
835495-AL-6	SONOCO PRODUCTS CO SENIORCORPBND 3.125% 05/01/30		12/09/2021	Third Party Trades		4,441,631	4,209,000	15,345
85236W-CE-4	SREITTRUSTSREIT_21-MFP2 SENIORCMBS21-MFP2144A 0.922% 11/15/36		11/24/2021	Third Party Trades		2,988,594	3,000,000	
85236W-CG-9	SREITC_21-MFP2 SENIORCMBS21-MFP2144A 1.271% 11/15/36		11/24/2021	Third Party Trades		2,988,593	3,000,000	
86277*-AA-3	STRATEGIC PARTNERS VIII LP ABS STRAT PTRS FDVIII 4.147 3/2025 3.237% 03/10/25		01/11/2021	DIRECT		1,125,000	1,125,000	
87264A-CP-8	T-MOBILEUSAINC SECUREDCORPBND144A 2.700% 03/15/32		12/01/2021	Third Party Trades		797,520	800,000	
87267H-AA-5	TPGI_21-DGWD LCFSENIORCMBS21-DGWD144A 0.790% 06/15/26		12/30/2021	Third Party Trades		1,369,844	1,375,000	588
902494-BK-8	TYSON FOODS INC TSN 4.35 03/01/29 4.350% 03/01/29		12/21/2021	Third Party Trades		1,111,028	979,000	13,249
90265E-AS-9	UDRINC SENIORCORPBND 3.100% 11/01/34		11/10/2021	Third Party Trades		2,077,080	2,000,000	2,411
92258D-AA-5	VCC_21-4 ABS21-4144A 2.520% 12/01/51		12/08/2021	Third Party Trades		2,942,577	2,943,213	8,859
92345Y-AF-3	VERISK ANALYTICS INC VRSK 4 1/8 03/15/29 4.125% 03/15/29		12/22/2021	Third Party Trades		558,150	500,000	5,844
92538G-AA-0	VERUS_21-8 WHOLECMO21-8144A 1.824% 11/26/66		12/16/2021	Third Party Trades		14,999,882	15,000,000	19,760
927804-GE-8	VIRGINIA ELEC & POWER CO SENIORCORPBND 2.300% 11/15/31		11/15/2021	Third Party Trades		4,225,641	4,235,000	
928563-AK-1	VMWAREINC SENIORCORPBND 1.800% 08/15/28		12/08/2021	Third Party Trades		1,937,200	2,000,000	12,800
92940P-AE-4	WRKCOINC SENIORCORPBND 3.900% 06/01/28		12/15/2021	Third Party Trades		3,299,970	3,000,000	5,200
95000U-2G-7	WELLS FARGO & COMPANY SENIORCORPBND 2.879% 10/30/30		11/10/2021	Third Party Trades		3,113,670	3,000,000	3,599
958102-AQ-8	WESTERNDIGITALCORP SENIORCORPBND 2.850% 02/01/29		12/07/2021	Third Party Trades		154,715	155,000	
98625D-AA-8	YORKCLOLTDYCLO_19-2A SENIORABS19-2A144A 1.508% 01/22/33		12/14/2021	Third Party Trades		7,501,875	7,500,000	17,167
00084D-AW-0	ABNAMROBANKNV SRBNCORPBND144A 1.350% 12/13/29	D	12/06/2021	Third Party Trades		5,300,000	5,300,000	
00774M-AX-3	AERCAPIRELANDCAPITALDAC SENIORCORPBND 3.575% 01/30/32	D	11/10/2021	Third Party Trades		2,140,908	2,100,000	3,080
00774M-AY-1	AERCAPIRELANDCAPITALDAC SENIORCORPBND 3.725% 10/29/33	D	11/19/2021	Third Party Trades		563,358	555,000	1,258
017154-AC-9	ALLEGANYPARKCLOLTDALLPK_19 MEZZANINABS19-1A144A 1.932% 01/20/33	D	12/13/2021	Third Party Trades		10,000,000	10,000,000	30,046
03330W-AJ-3	ANCHORAGECAPITALCLOLTDANCH ABS16-R144A 1.378% 01/19/35	D	11/19/2021	Third Party Trades		3,050,000	3,050,000	
03718N-AA-4	ANTOFAGASTAPLC SENIORCORPBND144A 2.375% 10/14/30	D	11/23/2021	Third Party Trades		3,830,125	4,000,000	10,014

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03769H-AA-5	APID_37 ABS37144A 1.259% 10/22/34	D	11/10/2021	Third Party Trades		1,001,100	1,000,000	350
05583J-AC-6	BPCESA SRBNCORPBND144A 3.500% 10/23/27	D	12/15/2021	Third Party Trades		4,237,600	4,000,000	21,000
05600L-AC-0	BMWFINN.V. SENIORCORPBND144A 2.850% 08/14/29	D	12/15/2021	Third Party Trades		5,262,850	5,000,000	48,688
05964H-AM-7	BANCOSANTANDERSA SRBNCORPBND 2.958% 03/25/31	D	11/10/2021	Third Party Trades		4,310,040	4,200,000	17,255
06279J-AB-5	BANKOFIRELANDGROUPPLC SENIORCORPBND144A 2.029% 09/30/27	D	12/15/2021	Third Party Trades		3,684,038	3,750,000	16,274
06738E-BU-8	BARCLAYSPLC SENIORCORPBND 2.279% 11/24/27	D	11/17/2021	Third Party Trades		2,115,000	2,115,000	
09627F-AQ-3	BLUEM_19-25A MEZZANINABS19-25A144A 1.824% 07/15/36	D	11/10/2021	Third Party Trades		2,101,491	2,100,000	3,298
09628F-AE-9	BLUEM_3 SENIORABS3144A 1.499% 01/15/30	D	11/16/2021	Third Party Trades		3,281,025	3,300,000	4,671
09629L-AE-5	BLUEMOUNTAIN CLO LTD SENIORABS23144A 1.832% 10/20/31	D	11/17/2021	Third Party Trades		4,992,500	5,000,000	7,631
09659W-2P-8	BNPPARIBASSA SENIORCORPBND144A 2.871% 04/19/32	D	11/10/2021	Third Party Trades		2,142,882	2,100,000	4,354
12232K-AJ-9	BURNHAM PARK CLO LTD SENIORABS16-10R144A 1.632% 10/20/29	D	11/17/2021	Third Party Trades		6,441,938	6,450,000	8,769
12554X-AJ-1	CIFC_19-5R ABS19-5R144A 1.338% 01/16/35	D	11/30/2021	Third Party Trades		2,500,000	2,500,000	
14316M-AA-9	CARLYLEGLOBALMARKETSTRATEGI ABS21-1A144A 1.264% 04/15/34	D	11/30/2021	Third Party Trades		1,148,850	1,150,000	1,938
151191-BJ-1	CELULOSAARAUCO SENIORCORPBND144A 4.200% 01/29/30	D	12/03/2021	Third Party Trades		486,920	457,000	6,705
192714-AD-5	COLBUNSA SENIORCORPBND144A 3.150% 03/06/30	D	12/14/2021	Third Party Trades		4,248,300	4,200,000	36,750
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA SRSUBCORPBND144A 2.688% 03/11/31	D	11/10/2021	Third Party Trades		3,222,343	3,250,000	15,531
21623P-AE-7	Cook Park CLO, Ltd SENIORABS1144A 1.522% 04/17/30	D	11/16/2021	Third Party Trades		5,236,875	5,250,000	6,882
225401-AP-3	CREDITSUISSEGROUPAG SENIORCORPBND144A 4.194% 04/01/31	D	11/10/2021	Third Party Trades		2,219,160	2,000,000	10,252
29278G-AF-5	ENELFINANCEINTERNATIONALNV SENIORCORPBND144A 3.500% 04/06/28	D	12/21/2021	Third Party Trades		3,108,075	2,900,000	21,710
36319Q-BQ-4	GALAXY CLO LTD ABS15-19A144A 1.524% 07/24/30	D	11/16/2021	Third Party Trades		3,487,400	3,500,000	3,556
37148J-AA-1	GNRT6AR SENIORABS144A 1.398% 01/22/35	D	11/23/2021	Third Party Trades		750,000	750,000	
375415-AC-0	GILBERTPARKCLOLTDGILBT_17- SUBABS17-1A144A 1.724% 10/15/30	D	11/17/2021	Third Party Trades		2,500,375	2,500,000	4,190
38138T-AC-5	GOLDENTREELOANMANAGEMENTUS ABS21-10A144A 1.232% 07/20/34	D	11/18/2021	Third Party Trades		749,475	750,000	847
38178T-AA-0	GOCAP_58 ABS58144A 1.355% 10/25/35	D	11/10/2021	Third Party Trades		1,550,000	1,550,000	
402512-AA-5	GSM_21-IIIA SENIORABS21-IIIA144A 1.444% 04/15/34	D	12/07/2021	Third Party Trades		14,931,290	14,900,000	32,865
402562-AA-0	GSM_21-4A SENIORABS21-4A144A 1.324% 07/15/34	D	11/24/2021	Third Party Trades		1,001,050	1,000,000	1,655
402563-AE-0	GULF STREAM MERIDIAN 1 LTD GSM SERIES 2020IA CLASS B 2.124% 04/15/33	D	12/01/2021	Third Party Trades		1,602,400	1,600,000	4,625
404280-CX-5	HSBCHOLDINGSPLC SENIORCORPBND 2.460% 11/22/27	D	11/15/2021	Third Party Trades		1,985,000	1,985,000	
40436Q-AL-6	HLM_16-9R SENIORABS16-9R144A 1.524% 07/19/30	D	11/10/2021	Third Party Trades		1,000,020	1,000,000	1,143
456837-AW-3	ING GROEP NV SENIORCORPBND 2.727% 04/01/32	D	11/10/2021	Third Party Trades		4,101,720	4,000,000	13,332
50220P-AC-7	LSEGAFINANCINGPLC SENIORCORPBND144A 2.000% 04/06/28	D	12/16/2021	Third Party Trades		6,930,560	7,000,000	28,778
50220P-AD-5	LSEGAFINANCINGPLC SENIORCORPBND144A 2.500% 04/06/31	D	11/10/2021	Third Party Trades		3,032,640	3,000,000	8,125
55819B-AW-0	MADISONPARKFUNDINGLTDMDPK_ ABS18-RR144A 1.061% 10/21/30	D	12/01/2021	Third Party Trades		1,650,000	1,650,000	
55820F-AC-2	MDPK_20-47A SENIORABS20-47A144A 0.000% 01/19/34	D	12/21/2021	Third Party Trades		4,654,650	4,650,000	16,570
62954H-AH-1	NXPBV SENIORCORPBND144A 2.650% 02/15/32	D	11/15/2021	Third Party Trades		783,061	785,000	
63906Y-AD-0	NATWESTMARKETSPLC SENIORCORPBND144A 1.600% 09/29/26	D	11/10/2021	Third Party Trades		4,937,054	5,000,000	10,222
64131J-AN-6	NEUBERGERBERMANCLOLTDNEUB_ SUBABS17-25A144A 1.472% 10/18/29	D	11/16/2021	Third Party Trades		1,592,800	1,600,000	2,028
67112R-AS-3	OAKHILLCREDITPARTNERSOAKC_ SENIORABS19-3A144A 1.272% 07/02/35	D	11/16/2021	Third Party Trades		500,325	500,000	512
69689L-AC-0	PSTAT_19-3 SENIORABS19-3144A 1.760% 08/20/27	D	11/19/2021	Third Party Trades		300,000	300,000	15
69701R-AL-1	PLMRS_20-3R ABS20-3R144A 1.214% 11/15/31	D	12/02/2021	Third Party Trades		15,000,000	15,000,000	
74977R-DL-5	COOPERATIEVE RABOBANK UA COOPERATIEVE RABOBANK UA 1.980% 12/15/27	D	12/08/2021	Third Party Trades		7,440,000	7,440,000	
750103-AA-1	RAD_15 ABS15144A 1.288% 01/20/34	D	11/23/2021	Third Party Trades		6,400,000	6,400,000	
82650N-AA-0	SIGMAFINANCENETHERLANDSBV SENIORCORPBND144A 4.875% 03/27/28	D	11/09/2021	Third Party Trades		3,375,000	3,000,000	18,281
83368R-AK-8	SOCIETEGENERALESA SRBNCORPBND144A 4.000% 01/12/27	D	12/22/2021	Third Party Trades		2,163,900	2,000,000	36,667
87167N-DE-2	SYMP_23-R ABS23-R144A 1.775% 01/15/34	D	11/17/2021	Third Party Trades		2,350,000	2,350,000	5,993
961214-EF-6	WESTPAC BANKING CORP BASIC 4.110% 07/24/34	D	11/10/2021	Third Party Trades		2,168,420	2,000,000	25,345
961214-EW-9	WESTPAC BANKING CORP SENIORCORPBND 1.953% 11/20/28	D	11/08/2021	Third Party Trades		3,180,000	3,180,000	
961214-EX-7	WESTPAC BANKING CORP SUBCORPBND 3.020% 11/18/36	D	11/08/2021	Third Party Trades		440,000	440,000	
98625L-AA-0	GENERATECLOLTDGNRT_5A SENIORABS5144A 1.308% 10/22/31	D	11/30/2021	Third Party Trades		2,698,920	2,700,000	4,023
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MEX3.61 2/9/31 3.610% 02/09/31	D	02/09/2021	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MX3.66 7/15/31 3.660% 07/15/31	D	01/27/2021	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	
Q74508-AP-5	PERTH AIRPORT PTY LTD PERTH AIRPORT 3.66 1/21/2033 3.660% 01/21/33	D	01/21/2021	DIRECT		2,000,000	2,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						614,748,304	608,847,050	1,478,529
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.809% 02/29/24		10/08/2021	DIRECT		1,179,225	1,179,225	
01N012-64-4	MATISSE 401, LP MATISSE 401 LP TL FLT 9/4/2024 5.724% 09/04/24		07/09/2021	DIRECT		1,977,223	1,977,223	
01N013-64-2	MATISSE 403, LP MATISSE 403 LP TL FLT 11/12/25 5.724% 11/12/25		07/09/2021	DIRECT		2,199,637	2,199,637	
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.759% 09/16/26		12/23/2021	Various		2,145,731	2,145,731	
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.752% 08/22/22		06/21/2021	DIRECT		(411,375)	(411,375)	
42806D-ZZ-5	HERTZ SERIES 2013-A VFN		01/01/2021	DIRECT		2,000,000	2,000,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						9,090,441	9,090,441	
8399997. Total - Bonds - Part 3						642,353,966	636,462,491	1,488,205
8399998. Total - Bonds - Part 5						6,198,959	6,199,409	1,432
8399999. Total - Bonds						648,552,925	642,661,900	1,489,637

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
G9460G-10-1	VALARIS LTD		07/01/2021	TAXABLE EXCHANGE	1,290.000	30,573		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						30,573	XXX	
9799997. Total - Common Stocks - Part 3						30,573	XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						30,573	XXX	
9899999. Total - Preferred and Common Stocks						30,573	XXX	
9999999 - Totals						648,583,498	XXX	1,489,637

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-NT-3	US TREASURY N/B T 2 5/8 08/15/20 2.625% 08/15/20		01/01/2021	Maturity		35,000	35,000	35,498	35,000						35,000					08/15/2020
0599999. Subtotal - Bonds - U.S. Governments						35,000	35,000	35,498	35,000						35,000					XXX
60416S-YP-9	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.200% 07/01/33		12/01/2021	Call 100.0000		130,000	130,000	130,000	130,000						130,000				7,407	07/01/2033
60416S-YP-9	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.200% 07/01/33		09/01/2021	Redemption 100.0000		320,000	320,000	320,000	320,000						320,000				12,244	07/01/2033
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						450,000	450,000	450,000	450,000						450,000				19,651	XXX
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		12/01/2021	Paydown		26,790	26,790	27,452	27,162		(372)		(372)		26,790				657	08/01/2038
3138LA-KZ-1	FNMA POOL FN AM9311 3.390% 07/01/35		12/01/2021	Paydown		27,716	27,716	27,550	27,547		168		168		27,716				518	07/01/2035
3138LF-A4-0	FNMA DUS FN FN AN2726 2.920% 09/01/36		12/01/2021	Paydown		81,844	81,844	83,942	83,421		(1,576)		(1,576)		81,844				1,317	09/01/2036
3138LF-BX-5	FNMA DUS FN FN AN2753 2.920% 09/01/36		12/01/2021	Paydown		42,327	42,327	43,425	43,153		(826)		(826)		42,327				681	09/01/2036
31398S-UD-3	FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40		12/01/2021	Paydown		383,518	383,518	339,934	367,182		16,336		16,336		383,518				5,761	12/25/2040
57563R-PQ-6	MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN 4.408% 07/01/34		07/01/2021	Call 100.0000		955,000	955,000	955,000	955,000						955,000				33,170	07/01/2034
3199999. Subtotal - Bonds - U.S. Special Revenues						1,517,195	1,517,195	1,477,303	1,503,465		13,730		13,730		1,517,195				42,104	XXX
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC 5.180% 10/15/23		03/12/2021	SEAPORT		268,699	297,727	225,889	225,889						225,889		42,810	42,810	6,854	10/15/2023
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 4.000% 02/15/29		08/15/2021	Redemption 100.0000		47,500	47,500	47,500	47,500						47,500				1,425	02/15/2029
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC 5.180% 08/15/23		03/12/2021	SEAPORT		244,845	271,296	208,704	208,704						208,704		36,141	36,141	8,588	08/15/2023
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC 5.180% 08/15/23		02/15/2021	Redemption 100.0000		45,741	45,741	35,188	35,188		10,553		10,553		45,741				1,185	08/15/2023
02378M-AA-9	AMER AIRLINE 19-1A PTT AAL 3 1/2 02/15/32 3.500% 08/15/33		08/15/2021	Redemption 100.0000		232,577	232,577	232,577	232,577						232,577				6,445	08/15/2033
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS 3.930% 06/15/24		12/15/2021	Redemption 100.0000		225,000	225,000	225,000	225,000						225,000				6,632	06/15/2024
03065D-AG-2	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-3 D 2.710% 09/08/22		03/08/2021	Call 100.0000		870,066	870,066	869,819	870,056		6		6		870,062		4	4	5,895	09/08/2022
03065D-AG-2	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-3 D 2.710% 09/08/22		02/08/2021	Paydown		129,934	129,934	129,897	129,932		2		2		129,934				494	09/08/2022
03065T-AG-7	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-4 D 2.740% 11/08/22		06/08/2021	Call 100.0000		841,678	841,678	841,512	841,628		12		12		841,641		38	38	11,531	11/08/2022
03065T-AG-7	AMERICREDIT AUTO RECEIVABLES AMCAR 2016-4 D 2.740% 11/08/22		05/08/2021	Paydown		158,322	158,322	158,291	158,312		9		9		158,322				1,658	11/08/2022
032654-AH-8	ANALOG DEVICES INC ADI 2 7/8 06/01/23 2.875% 06/01/23		10/20/2021	Call 103.8820		779,115	750,000	690,015	732,439		5,656		5,656		738,094		11,906	11,906	48,222	06/01/2023
04365J-AF-6	ASCENTIUM EQUIPMENT REC ACER 2017-1A D 3.800% 01/10/24		06/10/2021	Call 100.0000		1,000,000	1,000,000	999,745	999,970		30		30		1,000,000				19,000	01/10/2024
04621X-AF-5	ASSURANT INC AIZ 4 03/15/23 4.000% 03/15/23		07/12/2021	Call 105.6587		1,056,587	1,000,000	1,014,980	1,005,139		(1,198)		(1,198)		1,003,940		(3,940)	(3,940)	89,587	03/15/2023
065402-BH-1	BANK BANK_17-BNK6 SERIES 2019BN18 CLASS C 4.214% 05/15/62		12/01/2021	Third Party Trades		1,070,820	1,000,000	1,029,982	1,029,331		(438)		(438)		1,028,893		41,927	41,927	39,478	05/15/2062
081437-AR-6	BEMIS COMPANY INC AMCR 4 1/2 10/15/21 4.500% 10/15/21		07/15/2021	Call 100.0000		1,000,000	1,000,000	1,005,431	1,002,681		(2,681)		(2,681)		1,000,000				33,750	10/15/2021
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31		12/20/2021	Redemption 100.0000		143,984	143,984	143,984	143,984						143,984				3,576	09/20/2031
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		11/08/2021	Third Party Trades		2,758,992	2,699,312	2,703,054	2,702,883		(198)		(198)		2,702,684		56,307	56,307	102,642	07/15/2034
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		10/15/2021	Paydown		1,120,987	1,120,987	1,122,541	1,122,470		(1,483)		(1,483)		1,120,987				25,919	07/15/2034
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		03/15/2021	Call 100.0000		700,597	700,597	700,585	700,596		1		1		700,597				15,250	06/15/2033
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		02/15/2021	Paydown		184,180	184,180	184,177	184,180						184,180				1,062	06/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12327F-AA-5	Business Jet Securities LLC SERIES 20201A CLASS A 2.981% 11/15/35		11/08/2021	Third Party Trades		3,712,863	3,665,894	3,665,841	3,665,786		(219)		(219)		3,665,566		47,297	47,297	98,656	11/15/2035
12327F-AA-5	Business Jet Securities LLC SERIES 20201A CLASS A 2.981% 11/15/35		10/14/2021	Paydown		1,188,057	1,188,057	1,188,040	1,188,022		35		35		1,188,057				15,149	11/15/2035
12542R-J*-2	CHS INC 4.390% 01/25/23		05/20/2021	STONE CASTLE		1,030,020	1,000,000	1,000,000	1,000,000						1,000,000		30,020	30,020	37,437	01/25/2023
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		12/01/2021	Paydown		562,217	562,217	569,772	569,546		(7,329)		(7,329)		562,217				8,457	08/25/2049
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1 3.500% 10/25/49		12/01/2021	Paydown		2,189,691	2,189,691	2,244,433	2,242,985		(53,294)		(53,294)		2,189,691				31,723	10/25/2049
12594J-AG-0	COMM MTGE TRUST COMM 2016-GCT C 3.461% 08/10/29		02/11/2021	Call 100.0000		500,000	500,000	515,459	503,036		(309)		(309)		502,727		(2,727)	(2,727)	7,981	08/10/2029
12594J-AJ-4	COMM MTGE TRUST COMM 2016-GCT D 3.461% 08/10/29		02/11/2021	Call 100.0000		500,000	500,000	500,556	499,832		8		8		499,840		160	160	7,981	08/10/2029
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 3.500% 10/25/47		12/01/2021	Paydown		1,367,007	1,367,007	1,397,497	1,393,989		(26,983)		(26,983)		1,367,007				26,652	10/25/2047
165183-AP-9	CHESAPEAKE FUNDING II LLC CHESAPEAKE FUNDING II LLC 3.710% 07/15/29		02/16/2021	Call 100.0000		1,500,000	1,500,000	1,499,740	1,499,976		5		5		1,499,981		19	19	9,275	07/15/2029
17119B-AG-2	CHRYSLER CAPITAL AUTO REC TRUS CCART 2016-BA D 3.510% 09/15/23		08/16/2021	Call 100.0000		500,000	500,000	499,912	499,964		8		8		499,972		28	28	11,700	09/15/2023
20605P-AK-7	CONCHO RESOURCES INC CXO 4.3 08/15/28 4.300% 08/15/28		02/08/2021	Tax Free Exchange		997,390	1,000,000	996,600	997,360		30		30		997,390				21,664	08/15/2028
224044-BW-6	COX COMMUNICATIONS INC COXENT 3 1/4 12/15/22 3.250% 12/15/22		06/01/2021	Call 104.4585		783,438	750,000	761,535	752,571		(535)		(535)		752,036		(2,036)	(2,036)	44,543	12/15/2022
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		06/09/2021	Call 106.5868		179,578	168,481	170,166	168,837		(91)		(91)		168,746		(265)	(265)	20,642	08/10/2022
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		02/10/2021	Redemption 100.0000		14,777	14,777	14,925	14,808		(31)		(31)		14,777				504	08/10/2022
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D 4.180% 03/15/24		04/15/2021	Call 100.0000		195,722	195,722	195,684	195,706		2		2		195,707		14	14	2,727	03/15/2024
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D 4.180% 03/15/24		03/15/2021	Paydown		45,932	45,932	45,923	45,928		4		4		45,932				313	03/15/2024
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D 4.160% 05/15/24		06/15/2021	Call 100.0000		939,934	939,934	939,913	939,923		3		3		939,926		8	8	19,551	05/15/2024
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D 4.160% 05/15/24		05/15/2021	Paydown		423,385	423,385	423,376	423,380		5		5		423,385				4,422	05/15/2024
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22		02/16/2021	Call 100.0000		45,605	45,605	45,604	45,605						45,605				283	10/17/2022
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22		01/15/2021	Paydown		83,096	83,096	83,094	83,096						83,096				258	10/17/2022
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST 3.840% 03/15/23		10/18/2021	Call 100.0000		20,122	20,122	20,121	20,122						20,122				644	03/15/2023
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST 3.840% 03/15/23		09/15/2021	Paydown		546,022	546,022	546,005	546,020		1		1		546,022				8,345	03/15/2023
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D 4.140% 08/15/24		12/23/2021	Paydown		977,116	977,116	976,999	977,046		69		69		977,116				21,352	08/15/2024
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D 4.300% 09/16/24		12/15/2021	Paydown		805,726	805,726	805,696	805,704		21		21		805,726				23,008	09/16/2024
26884T-AD-4	ERAC USA FINANCE LLC ENTERP 4 1/2 08/16/21 4.500% 08/16/21		08/16/2021	Maturity		900,000	900,000	926,046	902,003		(2,004)		(2,004)		900,000				40,500	08/16/2021
302491-AR-6	FMC CORP FMC 3.95 02/01/22 3.950% 02/01/22		12/22/2021	Call 100.0000		750,000	750,000	746,805	749,606		353		353		749,960		40	40	41,228	02/01/2022
31738K-AA-7	Finance of America Structured SERIES 2020JR4 CLASS A1 2.000% 10/25/50		12/01/2021	Redemption 100.0000		837,702	837,702	823,946	824,074		13,628		13,628		837,702				19,085	10/25/2050
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		12/01/2021	Redemption 100.0000		175,053	175,053	171,846	171,876		3,176		3,176		175,053				5,504	10/25/2050
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D 3.350% 11/15/22		05/18/2021	Call 100.0000		750,340	750,340	750,326	750,340						750,340				10,474	11/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D 3.350% 11/15/22		04/17/2021	Paydown		249,660	249,660	249,655	249,660						249,660				2,436	11/15/2022
32059B-AJ-7	FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY 3.560% 09/15/23		12/15/2021	Paydown		566,760	566,760	566,708	566,750		8		8		566,760				18,554	09/15/2023
32059R-AJ-2	First Investors Auto Owner Tru SERIES 20181A CLASS D 4.110% 06/17/24		12/17/2021	Paydown		88,754	88,754	88,725	88,738		15		15		88,754				3,543	06/17/2024
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D 4.230% 05/15/23		12/15/2021	Call 100.0000		656,299	656,299	656,260	656,284		6		6		656,291		8	8	27,761	05/15/2023
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D 4.230% 05/15/23		11/15/2021	Paydown		1,843,701	1,843,701	1,843,592	1,843,661		40		40		1,843,701				45,719	05/15/2023
33844F-AD-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 C 2.710% 11/15/22		03/15/2021	Paydown		160,968	160,968	160,959	160,965		2		2		160,968				681	11/15/2022
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D 3.890% 11/15/22		10/15/2021	Call 100.0000		487,121	487,121	487,040	487,095		10		10		487,107		14	14	15,791	11/15/2022
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D 3.890% 11/15/22		09/15/2021	Paydown		512,879	512,879	512,794	512,853		26		26		512,879				10,223	11/15/2022
33844H-AG-8	FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST 3.620% 07/15/23		12/15/2021	Paydown		1,017,528	1,017,528	1,017,466	1,017,510		17		17		1,017,528				30,833	07/15/2023
343498-AA-9	FLOWERS FOODS INC FLO 4 3/8 04/01/22 4.375% 04/01/22		04/08/2021	Call 103.8570		1,038,570	1,000,000	1,047,200	1,008,640		(2,282)		(2,282)		1,006,360		(6,360)	(6,360)	61,296	04/01/2022
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35		12/01/2021	Paydown		24,771	24,771	24,849	24,798		(27)		(27)		24,771				666	06/25/2035
36251X-AY-3	GS MORTGAGE SECURITIES TRUST G GSMS 2016-GS4 C 3.811% 11/10/49		03/11/2021	BANK OF AMERICA		964,180	1,000,000	973,053	985,390		763		763		986,153		(21,974)	(21,974)	11,009	11/10/2049
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1 3.500% 05/25/50		12/01/2021	Paydown		1,974,491	1,974,491	2,021,694	2,020,443		(45,953)		(45,953)		1,974,491				28,975	05/25/2050
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1 3.500% 07/25/50		12/01/2021	Paydown		2,412,515	2,412,515	2,468,305	2,466,896		(54,381)		(54,381)		2,412,515				33,884	07/25/2050
375558-AQ-6	GILEAD SCIENCES INC GILD 4 1/2 04/01/21 4.500% 04/01/21		01/04/2021	Call 100.0000		1,000,000	1,000,000	1,026,525	1,000,000						1,000,000				11,250	04/01/2021
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A 3.750% 09/20/47		09/20/2021	Paydown		102,814	102,814	102,814	102,814						102,814				3,065	09/20/2047
39121J-AH-3	GREAT RIVER ENERGY GRRIVE 4.478 07/01/30 4.478% 07/01/30		07/01/2021	Call 100.0000		27,000	27,000	25,564	26,134		35		35		26,170		830	830	1,209	07/01/2030
40439H-AC-3	HIN Timeshare Trust 2020-A SERIES 2020A CLASS C 3.420% 10/09/39		12/17/2021	Paydown		536,360	536,360	536,290	536,290		68		68		536,360				9,539	10/09/2039
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41		12/20/2021	Paydown		91,234	91,234	91,205	92,152		(919)		(919)		91,234				2,431	09/20/2041
428041-BA-4	HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D 3.690% 04/10/31		04/12/2021	Call 100.0000		1,000,000	1,000,000	999,905	1,000,000						1,000,000				12,300	04/10/2031
428041-BG-1	HERTZ FLEET LEASE FUNDING LLC SERIES 20181 CLASS D 4.170% 05/10/32		04/12/2021	Call 100.0000		500,000	500,000	499,894	499,918		1		1		499,920		80	80	6,950	05/10/2032
446150-AJ-3	HUNTINGTON BANCSHARES HBAN 3.15 03/14/21 3.150% 03/14/21		02/16/2021	Call 100.0000		623,000	623,000	621,773	622,947		32		32		622,980		20	20	8,177	03/14/2021
46590W-AJ-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018BCON CLASS D 3.756% 01/05/31		11/09/2021	Third Party Trades		505,313	500,000	496,799	498,257		464		464		498,723		6,590	6,590	18,067	01/05/2031
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		12/01/2021	Paydown		1,086,518	1,086,518	1,110,964	1,110,439		(23,922)		(23,922)		1,086,518				19,352	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		12/01/2021	Paydown		1,695,298	1,695,298	1,717,284	1,716,940		(21,643)		(21,643)		1,695,298				26,330	03/25/2050
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3 3.500% 07/25/50		12/01/2021	Paydown		2,158,605	2,158,605	2,209,535	2,208,350		(49,745)		(49,745)		2,158,605				32,224	07/25/2050
46648C-AH-7	JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8 3.478% 01/25/47		12/01/2021	Paydown		627,620	627,620	638,530	637,283		(9,663)		(9,663)		627,620				17,998	01/25/2047
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST 3.500% 05/25/47		12/01/2021	Paydown		890,575	890,575	882,442	883,119		7,457		7,457		890,575				23,973	05/25/2047
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		12/01/2021	Paydown		1,255,524	1,255,524	1,267,460	1,267,129		(11,604)		(11,604)		1,255,524				18,974	10/25/2048

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		12/01/2021	Paydown		405,507	405,507	416,342	415,990		(10,483)		(10,483)		405,507				6,722	05/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20186 CLASS 1A7 3.500% 12/25/48		12/01/2021	Paydown		1,442,826	1,442,826	1,467,693	1,464,863		(22,037)		(22,037)		1,442,826				25,866	12/25/2048
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		12/01/2021	Paydown		1,686,944	1,686,944	1,724,900	1,723,980		(37,036)		(37,036)		1,686,944				27,620	12/25/2049
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		12/01/2021	Paydown		1,341,917	1,341,917	1,362,885	1,362,391		(20,474)		(20,474)		1,341,917				19,396	12/25/2049
46651X-AQ-5	JP MORGAN MORTGAGE TRUST SERIES 20201 CLASS A7 3.500% 06/25/50		12/01/2021	Paydown		1,231,441	1,231,441	1,288,158	1,286,740		(55,299)		(55,299)		1,231,441				29,498	06/25/2050
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50		12/01/2021	Paydown		2,054,410	2,054,410	2,103,844	2,102,516		(48,106)		(48,106)		2,054,410				30,020	05/25/2050
48125X-RL-2	JPMORGAN CHASE & CO JPM 5.15 05/26/26 5.150% 05/26/26		05/26/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,331		(331)		(331)		1,000,000				25,750	05/26/2026
50540R-AL-6	LABORATORY CORPORATION OF AMER LH 3 3/4 08/23/22 3.750% 08/23/22		06/11/2021	Call 104.0680		780,510	750,000	764,760	752,457		(761)		(761)		751,695		(1,695)	(1,695)	53,010	08/23/2022
553894-AB-2	MVW OWNER TRUST MVWOT 2016-1A B 2.640% 12/20/33		12/20/2021	Paydown		71,661	71,661	71,640	71,645		16		16		71,661				958	12/20/2033
56585A-AD-4	MARATHON PETROLEUM CORP MPC 5 1/8 03/01/21 5.125% 03/01/21		03/01/2021	Maturity		750,000	750,000	770,723	750,457		(457)		(457)		750,000				19,219	03/01/2021
61691B-AJ-0	MORGAN STNLY CAP BARCLAYS BNK MSCBB 2016-MART C 2.817% 09/13/31		06/15/2021	Call 100.0000		1,500,000	1,500,000	1,499,999	1,498,801		(136)		(136)		1,498,665		1,335	1,335	21,127	09/13/2031
61769J-BF-7	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS C 4.154% 06/15/52		12/01/2021	Third Party Trades		1,575,586	1,500,000	1,544,997	1,543,285		(1,024)		(1,024)		1,542,261		33,325	33,325	62,656	06/15/2052
637417-AF-3	NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23 3.300% 04/15/23		03/12/2021	Call 106.0937		1,060,937	1,000,000	974,230	990,956		748		748		991,704		8,296	8,296	74,412	04/15/2023
655044-AP-0	NOBLE ENERGY INC NBL 3.85 01/15/28 3.850% 01/15/28		01/06/2021	Tax Free Exchange		982,423	1,000,000	976,530	982,393		30		30		982,423				18,288	01/15/2028
67113L-AF-3	OCP CLO LTD OCP 2019-17A C1 2.682% 07/20/32		07/20/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				62,794	07/20/2032
681919-AZ-9	OMNICOM GROUP INC OMC 3 5/8 05/01/22 3.625% 05/01/22		05/28/2021	Call 103.0220		1,030,220	1,000,000	1,025,740	1,005,930		(1,789)		(1,789)		1,004,141		(4,141)	(4,141)	51,064	05/01/2022
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38		12/09/2021	Paydown		542,060	542,060	542,048	542,048		12		12		542,060				10,659	04/09/2038
693684-AM-4	Psmc 2018-1 Trust SERIES 20201 CLASS A12 3.500% 01/25/50		12/01/2021	Paydown		913,955	913,955	953,285	952,301		(38,346)		(38,346)		913,955				27,934	01/25/2050
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12 4.000% 07/25/49		09/01/2021	Paydown		1,568,700	1,568,700	1,651,392	1,642,952		(74,252)		(74,252)		1,568,700				19,279	07/25/2049
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12 3.500% 11/25/49		12/01/2021	Paydown		1,410,278	1,410,278	1,442,024	1,439,664		(29,387)		(29,387)		1,410,278				32,514	11/25/2049
694669-AA-0	PACIFIC NORTHWEST COMMUN PACINW 5.912 06/15/50 5.912% 06/15/50		12/15/2021	Call 100.0000		5,000	5,000	5,838	5,809		(12)		(12)		5,796		(796)	(796)	296	06/15/2050
694669-AA-0	PACIFIC NORTHWEST COMMUN PACINW 5.912 06/15/50 5.912% 06/15/50		06/15/2021	Redemption 100.0000		5,000	5,000	5,838	5,809		(809)		(809)		5,000				148	06/15/2050
74432Q-CC-7	PRUDENTIAL FINANCIAL INC PRU 3.878 03/27/28 3.878% 03/27/28		08/30/2021	Call 116.9250		818,475	700,000	700,000	700,000						700,000				143,585	03/27/2028
754730-AE-9	RAYMOND JAMES FINANCIAL RJF 3 5/8 09/15/26 3.625% 09/15/26		04/02/2021	Call 111.8512		1,118,512	1,000,000	998,410	999,083		37		37		999,120		880	880	136,637	09/15/2026
80284R-AG-4	SANTANDER DRIVE AUTO RECEIVABL SDART 2016-3 D 2.800% 08/15/22		03/15/2021	Call 100.0000		502,844	502,844	502,685	502,798		7		7		502,805		39	39	3,520	08/15/2022
80284R-AG-4	SANTANDER DRIVE AUTO RECEIVABL SDART 2016-3 D 2.800% 08/15/22		02/15/2021	Paydown		159,142	159,142	159,092	159,127		14		14		159,142				554	08/15/2022
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7 3.500% 09/25/47		12/01/2021	Paydown		1,010,485	1,010,485	1,033,892	1,031,066		(20,581)		(20,581)		1,010,485				23,790	09/25/2047
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		11/26/2021	Call 100.0000		49,930	49,930	51,071	51,037		(38)		(38)		50,999		(1,069)	(1,069)	1,831	02/25/2049
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		10/01/2021	Paydown		163,050	163,050	166,776	166,664		(3,614)		(3,614)		163,050				2,638	02/25/2049

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1 3.000% 04/25/50		12/01/2021	Paydown		1,704,776	1,704,776	1,739,937	1,739,048		(34,272)		(34,272)		1,704,776				24,222	04/25/2050
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1 7.000% 03/25/50		12/01/2021	Paydown		2,184,446	2,184,446	2,238,374	2,237,044		(52,598)		(52,598)		2,184,446				31,477	03/25/2050
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		12/01/2021	Paydown		224,543	224,543	218,861	219,250		5,292		5,292		224,543				3,645	11/25/2046
824348-BB-1	SHERWIN-WILLIAMS CO SHW 4.2 01/15/22 4.200% 01/15/22		10/15/2021	Call 100.0000		750,000	750,000	785,172	756,996		(6,996)		(6,996)		750,000				39,375	01/15/2022
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38		12/23/2021	Paydown		444,909	444,909	444,867	444,869		40		40		444,909				6,735	07/15/2038
82652W-AB-4	SIERRA RECEIVABLES SRFC 2016-2A B 2.780% 07/20/33		03/18/2021	Call 100.0000		100,447	100,447	100,441	100,442						100,443		4	4	465	07/20/2033
82652W-AB-4	SIERRA RECEIVABLES SRFC 2016-2A B 2.780% 07/20/33		02/20/2021	Paydown		7,547	7,547	7,547	7,547						7,547				26	07/20/2033
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26		12/20/2021	Paydown		61,254	61,254	61,253	61,252		2		2		61,254				1,281	03/20/2026
82669G-AS-3	SIGNATURE BANK SIGNATURE BANK 5.300% 04/22/26		04/19/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,500	04/22/2026
835495-AK-8	SONOCO PRODUCTS CO SON 4 3/8 11/01/21 4.375% 11/01/21		08/02/2021	Call 100.0000		875,000	875,000	901,154	876,916		(1,916)		(1,916)		875,000				28,711	11/01/2021
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28 4.100% 10/01/29		10/01/2021	Redemption 100.0000		144,857	144,857	145,719	145,568		(711)		(711)		144,857				4,454	10/01/2029
85172P-AC-1	SPRINGLEAF FUNDING TRUST SPRINGIIAF FUNDING TRUST 3.860% 07/15/30		12/15/2021	Call 100.0000		3,500,000	3,500,000	3,501,378	3,501,434		(805)		(805)		3,500,630		(630)	(630)	135,100	07/15/2030
86668@-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29 4.130% 06/15/29		12/15/2021	Redemption 100.0000		85,142	85,142	85,142	85,142						85,142				2,352	06/15/2029
87233Q-AA-6	TC PIPELINES LP TCP 4.65 06/15/21 4.650% 06/15/21		03/15/2021	Call 100.0000		800,000	800,000	838,784	801,057		(1,057)		(1,057)		800,000				9,403	06/15/2021
87236Y-AF-5	TD AMERITRADE HOLDING CO AMTD 3.3 04/01/27 3.300% 04/01/27		09/24/2021	Tax Free Exchange		998,750	1,000,000	997,920	998,602		149		149		998,750				33,358	04/01/2027
883556-BF-8	THERMO FISHER SCIENTIFIC TMO 4.15 02/01/24 4.150% 02/01/24		01/15/2021	Call 111.2490		834,368	750,000	750,376	750,150		(2)		(2)		750,149		(149)	(149)	98,547	02/01/2024
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31		08/25/2021	Redemption 100.0000		138,420	138,420	138,420	138,420						138,420				4,724	08/25/2031
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28 3.100% 10/07/28		10/07/2021	Redemption 100.0000		52,862	52,862	52,862	52,862						52,862				1,229	10/07/2028
90983V-AA-1	MCGUIRE AIR FORCE BASE/FORT DI MCGAFB 5.611 09/15/51 5.611% 09/15/51		09/15/2021	Redemption 100.0000		45,109	45,109	44,877	44,886		223		223		45,109				698	09/15/2051
90983V-AA-1	MCGUIRE AIR FORCE BASE/FORT DI MCGAFB 5.611 09/15/51 5.611% 09/15/51		03/05/2021	Security Withdraw		197,941	198,905	197,879	197,920		20		20		197,941					09/15/2051
918290-AB-3	VSE VOI MORTGAGE LLC VSTNA 2016-A B 2.740% 07/20/33		12/20/2021	Paydown		84,568	84,568	84,555	84,613		(45)		(45)		84,568				1,238	07/20/2033
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43		12/15/2021	Paydown		15,000	15,000	15,000	15,000						15,000				341	11/16/2043
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44		12/15/2021	Paydown		10,000	10,000	10,000	10,000						10,000				172	07/15/2044
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 07/25/49		12/01/2021	Paydown		275,964	275,964	282,518	282,366		(6,402)		(6,402)		275,964				4,039	07/25/2049
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 3.989% 11/25/48		12/01/2021	Paydown		364,258	364,258	373,039	372,773		(8,515)		(8,515)		364,258				5,826	11/25/2048
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		12/01/2021	Paydown		510,238	510,238	497,323	498,294		11,944		11,944		510,238				7,473	06/20/2045
98419M-AB-6	XYLEM INC XYL 4 7/8 10/01/21 4.875% 10/01/21		10/01/2021	Maturity		750,000	750,000	796,095	755,059		(5,059)		(5,059)		750,000				36,563	10/01/2021
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 03/15/27	A	09/15/2021	Redemption 100.0000		120,623	120,623	103,890	107,260		13,363		13,363		120,623				3,257	03/15/2027
98417E-AK-6	GLENCORE FINANCE CANADA GLENLN 4.95 11/15/21 4.950% 11/15/21	A	11/15/2021	Maturity		500,000	500,000	521,100	502,257		(2,257)		(2,257)		500,000				24,750	11/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
001199-AC-2	AGL Core 4 CLO Ltd AGL 2020-4A B 3.098% 04/20/28	D	04/20/2021	Call 100.0000		5,000,000	5,000,000	4,950,000	4,945,157		3,823		3,823		4,948,980		51,020	51,020	80,665	04/20/2028
00901A-AE-7	AIMCO AIMCO_15-AA AIMCO 2019-10A C 2.578% 07/22/32	D	08/16/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				65,845	07/22/2032
00901A-AG-2	AIMCO AIMCO_15-AA AIMCO 2019-10A D 3.678% 07/22/32	D	08/16/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				62,108	07/22/2032
02364W-BD-6	AMERICA MOVIL SAB DE CV AMXLMM 3 1/8 07/16/22 3.125% 07/16/22	D	12/23/2021	Call 101.5318		1,015,318	1,000,000	928,530	985,287		9,228		9,228		994,515		5,485	5,485	60,196	07/16/2022
03665A-AD-9	ANTARES CLO ANTR_17-2A ANTR 2017-2A D 3.682% 01/20/30	D	10/20/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				56,893	01/20/2030
03767J-AD-7	APIDOS CLO APID_17-27A APID 2017-27A B 2.472% 07/17/30	D	06/15/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				34,034	07/17/2030
03767V-AE-8	APIDOS CLO APID_17-27A APID 2019-31A C 2.674% 04/15/31	D	05/14/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				16,302	04/15/2031
03767V-AF-5	APIDOS CLO APID_17-27A APID 2019-31A D 3.774% 04/15/31	D	05/14/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,750	04/15/2031
03835V-AD-8	APTIV PLC APTV 4 1/4 01/15/26 4.250% 01/15/26	D	11/24/2021	Call 111.3270		1,113,270	1,000,000	1,037,400	1,021,994		(4,436)		(4,436)		1,017,559		(17,559)	(17,559)	170,999	01/15/2026
04016D-AE-5	ARES CLO LTD ARES 2016-41A C 2.724% 01/15/29	D	03/24/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				18,925	01/15/2029
04942V-AL-8	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2019-13A BN 2.178% 04/22/31	D	04/22/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				17,207	04/22/2031
04942V-AQ-7	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2019-13A C 3.028% 04/22/31	D	04/22/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				23,653	04/22/2031
05363L-AY-9	AVERY 2015-6A C AVERY 2015-6A CR 2.140% 08/05/27	D	02/25/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				6,905	08/05/2027
05580H-AS-8	BNPP 2014 BNPIP 2014-2A DR 3.632% 10/30/25	D	03/23/2021	BARCLAYS CAPITAL GROUP		1,900,000	2,000,000	2,000,000	2,000,000						2,000,000		(100,000)	(100,000)	56,741	10/30/2025
06761K-AG-6	BABSON CLO LTD BABSN 2019-3A C 2.832% 04/20/31	D	05/20/2021	Call 100.0000		750,000	750,000	750,000	750,000						750,000				12,880	04/20/2031
06761K-AJ-0	BABSON CLO LTD BABSN 2019-3A D 3.932% 04/20/31	D	05/20/2021	Call 100.0000		750,000	750,000	750,000	750,000						750,000				17,738	04/20/2031
09202N-AU-0	BLACK DIAMOND CLO LTD BLACK 2014-1A CR 3.722% 10/17/26	D	07/19/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				38,630	10/17/2026
12551J-AJ-5	CIFC FUNDING LTD CIFC 2017-4A C 3.374% 10/24/30	D	06/17/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				33,708	10/24/2030
14316E-AG-4	CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A B 2.424% 07/15/32	D	12/20/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				37,972	07/15/2032
15032E-AJ-8	CEDAR FUNDING LTD CEDF 2017-8A D 3.372% 10/17/30	D	09/02/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,240	10/17/2030
22615M-AU-6	Crestline Denali CLO XIV, LTD DEN14 2016-1A DR 3.474% 10/23/31	D	04/29/2021	BARCLAYS CAPITAL GROUP		960,300	1,000,000	1,000,000	1,000,000						1,000,000		(39,700)	(39,700)	18,993	10/23/2031
24824T-AW-0	Denali Capital CLO XII LTD DEN12 2016-1A DR 2.874% 04/15/31	D	06/17/2021	MORGAN STANLEY		942,600	1,000,000	1,000,000	1,000,000						1,000,000		(57,400)	(57,400)	20,571	04/15/2031
25211A-AD-1	DEWOLF PARK CLO LTD DWOLF 2017-1A D 3.274% 10/15/30	D	10/15/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				67,866	10/15/2030
26244Q-AC-7	DRYDEN SR LOAN FUND DRSLF 2017-49A C 2.472% 07/18/30	D	04/19/2021	Call 100.0000		500,000	500,000	500,000	500,000						500,000				6,501	07/18/2030
26244Q-AD-5	DRYDEN SR LOAN FUND DRSLF 2017-49A D 3.772% 07/18/30	D	04/19/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				39,147	07/18/2030
26252N-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A C 2.804% 05/15/32	D	05/17/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				14,446	05/15/2032
27830X-AG-1	Eaton Vance CDO Ltd EATON 2019-1A C 2.774% 04/15/31	D	05/17/2021	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				42,811	04/15/2031
27830X-AJ-5	Eaton Vance CDO Ltd EATON 2019-1A D 3.874% 04/15/31	D	05/17/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				47,327	04/15/2031
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33 3.870% 05/20/33	D	12/20/2021	Redemption 100.0000		33,197	33,197	33,197	33,197						33,197				807	05/20/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50189P-AJ-1	LCM LIMITED PARTNERSHIP LCM 25A D 3.582% 07/20/30	D	04/29/2021	BANK OF AMERICA		970,550	1,000,000	1,000,000	1,000,000						1,000,000		(29,450)	(29,450)	19,872	07/20/2030
50200Y-AJ-7	LCM LTD PARTNERSHIP LCM 30A C 2.732% 04/20/31	D	06/09/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				18,134	04/20/2031
50200Y-AL-2	LCM LTD PARTNERSHIP LCM 30A D 3.882% 04/20/31	D	06/09/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,545	04/20/2031
50201M-AJ-2	LCM LTD PARTNERSHIP LCM 29A C 2.724% 04/15/31	D	07/16/2021	Call 100.0000		500,000	500,000	500,000	500,000						500,000				10,695	04/15/2031
50201M-AL-7	LCM LTD PARTNERSHIP LCM 29A D 3.974% 04/15/31	D	07/16/2021	Call 100.0000		500,000	500,000	500,000	500,000						500,000				15,434	04/15/2031
55818X-BA-0	MADISON PARK FUNDING LTD MDPK_ MDPK 2015-16A BR 2.782% 04/20/26	D	07/09/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,821	04/20/2026
55954K-AG-0	MAGNETITE CLO LTD MAGNE 2017-19A D 3.422% 07/17/30	D	04/19/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				35,597	07/17/2030
56576Q-AU-2	MARATHON CLO LTD MCLO_17-9A MCLO 2013-5A CR 2.910% 11/21/27	D	06/17/2021	Brean Capital LLC		1,434,165	1,500,000	1,500,000	1,500,000						1,500,000		(65,835)	(65,835)	25,730	11/21/2027
56576Q-AU-2	MARATHON CLO LTD MCLO_17-9A MCLO 2013-5A CR 2.910% 11/21/27	D	02/22/2021	Paydown		40,744	40,744	40,744	40,744						40,744				305	11/21/2027
56578J-AJ-1	MARATHON CLO LTD MCLO 2017-10A C 3.854% 11/15/29	D	05/06/2021	BARCLAYS CAPITAL GROUP		1,878,400	2,000,000	2,000,000	2,000,000						2,000,000		(121,600)	(121,600)	37,995	11/15/2029
64130T-AW-5	NEUBERGER BERMAN CLO LTD NEUB 2015-20A DR 2.524% 01/15/28	D	06/10/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,361	01/15/2028
64131J-AJ-5	NEUBERGER BERMAN CLO LTD NEUB 2017-25A D 3.372% 10/18/29	D	03/18/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				28,916	10/18/2029
64132J-AJ-4	NEUBERGER BERMAN CLO LTD NEUB 2019-31A C 2.832% 04/20/31	D	04/20/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				14,768	04/20/2031
65023P-AJ-9	NEWARK BSL CLO 2 NBCLO 2017-1A C 3.774% 07/25/30	D	03/04/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				13,744	07/25/2030
65120F-AC-8	NEWCREST FINANCE PTY LTD NCMAU 4.2 10/01/22 4.200% 10/01/22	D	04/28/2021	Call 105.2420		1,052,420	1,000,000	1,009,720	1,004,034		(727)		(727)		1,003,306		(3,306)	(3,306)	76,570	10/01/2022
65357L-AE-5	Niagara Park CLO, Ltd. NIAPK 2019-1A C 2.522% 07/17/32	D	07/19/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				39,589	07/17/2032
65357L-AG-0	Niagara Park CLO, Ltd. NIAPK 2019-1A D 3.672% 07/17/32	D	07/19/2021	Call 100.0000		500,000	500,000	500,000	500,000						500,000				14,261	07/17/2032
67102Q-AP-3	OAK HILL CREDIT PARTNERS OAKC 2012-7A CR 2.882% 11/20/27	D	03/05/2021	Call 100.0000		500,000	500,000	499,900	503,833		(144)		(144)		503,689		(3,689)	(3,689)	4,257	11/20/2027
67112R-AL-8	OAK HILL CREDIT PARTNERS OAKC 2019-3A C 2.582% 07/20/32	D	07/02/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				28,279	07/20/2032
67112R-AN-4	OAK HILL CREDIT PARTNERS OAKC 2019-3A D 3.682% 07/20/32	D	07/02/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,644	07/20/2032
67590A-BF-8	OCTAGON INV PARTNERS XIV OCT14 2012-1A BR 2.724% 07/15/29	D	03/12/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				11,670	07/15/2029
77578J-AB-4	ROLLS-ROYCE PLC ROLLS 3 5/8 10/14/25 3.625% 10/14/25	D	04/14/2021	STIFEL NICOLAUS		1,005,000	1,000,000	999,000	999,477		29		29		999,506		5,494	5,494	18,326	10/14/2025
83614B-AJ-8	SOUND POINT CLO LTD SNDPT 2019-2A C 3.074% 04/15/32	D	06/04/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				24,184	04/15/2032
83614B-AL-3	SOUND POINT CLO LTD SNDPT 2019-2A D 3.984% 04/15/32	D	06/04/2021	Call 100.0000		500,000	500,000	495,000	495,247		3,011		3,011		498,258		1,742	1,742	10,361	04/15/2032
87154G-AE-5	SYMPHONY CLO LTD SYMP 2016-18A C 2.624% 01/23/28	D	06/29/2021	Call 100.0000		500,000	500,000	500,000	500,000						500,000				9,309	01/23/2028
87166R-AG-2	SYMPHONY CLO LTD SYMP 2019-21A C 2.674% 07/15/32	D	07/15/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				21,010	07/15/2032
87166R-AJ-6	SYMPHONY CLO LTD SYMP 2019-21A D 3.774% 07/15/32	D	07/15/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				29,352	07/15/2032
88434G-AG-0	WIND RIVER CLO LTD WINDR 2017-3A D 3.274% 10/15/30	D	04/29/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				36,860	10/15/2030
902133-AK-3	TYCO ELECTRONICS GROUP S TEL 4 7/8 01/15/21 4.875% 01/15/21	D	01/15/2021	Maturity		750,000	750,000	799,058	750,250		(250)		(250)		750,000				18,281	01/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91889D-AC-0	VALARIS PLC VAL 8 01/31/24 8.000% 01/31/24	D	07/01/2021	Taxable Exchange		30,573	363,000	14,974	14,974						14,974		15,599	15,599		01/31/2024
92338B-AG-0	Verde CLO Ltd VERDE 2019-1A C 2.774% 04/15/32	D	04/15/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				14,606	04/15/2032
92558N-AE-2	VIBRANT CLO LTD VIBR 2019-11A B 2.732% 07/20/32	D	09/30/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				80,337	07/20/2032
92841#-AA-4	VISTA JET MALTA FINANCE PLC VISTA JET MALTA FINANCE PLC 4.500% 07/15/27	D	07/15/2021	Redemption 100.0000		144,137	144,137	144,137	144,137						144,137				6,608	07/15/2027
92915Q-AL-7	VOYA CLO LTD VOYA 2017-3A C 3.682% 07/20/30	D	04/01/2021	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				25,608	07/20/2030
92915T-AE-7	VOYA CLO LTD VOYA 2016-4A B2 3.740% 04/20/29	D	06/21/2021	Call 99.9896		1,999,792	2,000,000	2,000,000	2,000,000						2,000,000				49,036	04/20/2029
G6363#-AQ-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 6.700% 02/22/26	D	05/19/2021	SEAPORT		726,064	1,000,000	688,190	797,500		14,380	116,070	(101,690)		695,810		30,253	30,253	56,530	02/22/2026
G6363#-AT-4	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 6.830% 03/14/25	D	05/19/2021	SEAPORT		365,439	500,000	344,635	401,250			56,615	(56,615)		344,635		20,804	20,804	25,610	03/14/2025
G6363#-AX-5	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.12 2/27 5.120% 02/27/28	D	05/19/2021	SEAPORT		362,808	500,000	343,510	383,750			40,240	(40,240)		343,510		19,298	19,298	21,519	02/27/2028
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						189,186,087	189,505,871	189,407,285	189,326,006		(703,167)	212,925	(916,092)		188,409,941		(16,486)	(16,486)	4,992,791	XXX
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.809% 02/29/24		12/31/2021	Redemption 100.0000		(45,235)	(45,235)	(45,235)	(45,235)						(45,235)				19,416	02/29/2024
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 2.849% 03/29/26		11/05/2021	Redemption 100.0000		1,983,200	1,983,200	1,983,200	1,983,200						1,983,200				69,957	03/29/2026
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.759% 09/16/26		09/28/2021	Redemption 100.8772		2,226,793	2,207,429	2,207,429	2,207,429		19,364		19,364		2,226,793				61,854	09/16/2026
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.752% 08/22/22		08/23/2021	Redemption 100.0000		1,782,967	1,782,967	1,782,967	1,782,967						1,782,967				14,953	08/22/2022
42806D-ZZ-5	HERTZ VEHICLE FINANCING LLC HE SERIES 2013-A VFN 3.610% 03/31/22		07/09/2021	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				31,099	03/31/2022
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		10/30/2021	Paydown		15,000	15,000	15,000	15,000						15,000				605	07/30/2049
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		07/30/2021	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				605	07/30/2049
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49		10/30/2021	Paydown		10,000	10,000	10,000	10,000						10,000				280	07/30/2049
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49		07/30/2021	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				280	07/30/2049
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 2.336% 10/18/21		06/01/2021	Redemption 100.0000		1,815,951	1,815,951	1,815,951	1,815,951						1,815,951				(191,194)	10/18/2021
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 3.236% 10/18/21		02/26/2021	Redemption 100.0000		319,070	319,070	319,070	319,070						319,070				31,346	10/18/2021
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						10,132,746	10,113,382	10,113,382	10,113,382		19,364		19,364		10,132,746				39,201	XXX
8399997. Total - Bonds - Part 4						201,321,028	201,621,448	201,483,468	201,427,853		(670,073)	212,925	(882,998)		200,544,882		(16,486)	(16,486)	5,093,747	XXX
8399998. Total - Bonds - Part 5						6,211,213	6,199,409	6,198,959			13,584		13,584		6,212,545		(1,332)	(1,332)	80,764	XXX
8399999. Total - Bonds						207,532,241	207,820,857	207,682,427	201,427,853		(656,489)	212,925	(869,414)		206,757,427		(17,818)	(17,818)	5,174,511	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						207,532,241	XXX	207,682,427	201,427,853		(656,489)	212,925	(869,414)		206,757,427		(17,818)	(17,818)	5,174,511	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
24381J-AA-5	DEEPHAVENRESIDENTIALMORTGAGE WHOLECMO21-4144A 1.931% 11/26/66		11/19/2021	Third Party Trades	12/25/2021	Paydown	58,525	58,525	58,525	58,525									94	91
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		11/22/2021	DIRECT	12/01/2021	Redemption 100.0000	2	2	2	2										
36263V-AB-3	GSMBS_21-PJ11 WHOLECMO21-PJ11144A 2.500% 04/25/52		12/03/2021	Third Party Trades	12/25/2021	Paydown	108,154	108,525	108,154	108,154		(372)		(372)					225	323
46653Q-AC-9	JPMORGANMORTGAGETRUSTJPMMT SENIORWHOLECMO21-14144A 2.500% 05/25/52		11/23/2021	Third Party Trades	12/07/2021	Paydown	100,726	100,206	100,726	100,726		519		519					210	203
552732-AA-7	MFRA_21-INV2 ABS21-INV2144A 1.906% 11/15/51		11/09/2021	Third Party Trades	12/25/2021	Paydown	45,406	45,405	45,406	45,406		1		1					107	99
58550N-AC-5	MELLOMORTGAGECAPITALACCEPTA SUPSENWHOLECMO21-INV4144A 2.500% 12/25/51		11/19/2021	Third Party Trades	12/01/2021	Paydown	14,235	14,249	14,235	14,235		(13)		(13)					30	29
69361J-AA-4	PRKCM_21-AFC2 WHOLECMO21-AFC2144A 2.071% 11/25/56		12/03/2021	Third Party Trades	12/25/2021	Paydown	65,238	65,238	65,238	65,238									113	146
749384-AA-1	RCKT_21-5 WHOLECMO21-5144A 2.500% 11/25/51		11/12/2021	Third Party Trades	12/25/2021	Paydown	54,982	54,991	54,982	54,982		(9)		(9)					115	57
75409X-AA-4	RATE_21-HB1 WHOLECMO21-HB1144A 2.500% 12/25/51		12/09/2021	Third Party Trades	12/25/2021	Paydown	126,863	126,526	126,863	126,863		337		337					264	379
83406T-AB-8	SOCIALPROFESSIONALLOANPROGR SENIORABS20-A144A 2.540% 05/15/46		12/07/2021	Third Party Trades	12/15/2021	Paydown	1,774	1,796	1,774	1,774		(22)		(22)					4	3
92258D-AA-5	VCC_21-4 ABS21-4144A 2.520% 12/01/51		12/08/2021	Third Party Trades	12/25/2021	Paydown	33,840	33,832	33,840	33,840		7		7					71	102
05580H-AS-8	BNPP 2014 BNPIP 2014-2A DR 3.632% 10/30/25	D	01/01/2021	Interest Capitalization	03/23/2021	BARCLAYS CAPITAL GROUP	26,640	26,640	25,308	26,640							(1,332)	(1,332)	401	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							636,385	635,935	635,053	636,385		448		448			(1,332)	(1,332)	1,634	1,432
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.809% 02/29/24		10/08/2021	DIRECT	12/31/2021	Redemption 100.0000	2,605,776	2,605,776	2,605,776	2,605,776									38,699	
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.759% 09/16/26		11/15/2021	Various	12/15/2021	Redemption 100.8777	1,496,581	1,496,581	1,509,717	1,509,717		13,136		13,136					32,537	
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.752% 08/22/22		06/21/2021	DIRECT	08/23/2021	Redemption 100.0000	1,460,667	1,460,667	1,460,667	1,460,667									7,894	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							5,563,024	5,563,024	5,576,160	5,576,160		13,136		13,136					79,130	
8399998. Total - Bonds							6,199,409	6,198,959	6,211,213	6,212,545		13,584		13,584			(1,332)	(1,332)	80,764	1,432
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								6,198,959	6,211,213	6,212,545		13,584		13,584			(1,332)	(1,332)	80,764	1,432

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2020	01/03/2022	111	191,582	1728.78	5,115					14,132			(4,902)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2020	01/03/2022	12	34,123	2950.19	836					2,187			(801)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2020	01/03/2022	495	1,859,236	3756.07	110,339					354,728			(105,741)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2021	01/04/2022	16	26,826	1721.169	689			29		2,106			(661)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2021	01/04/2022	105	308,783	2937.32	5,398			225		19,150			(5,173)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/04/2021	01/04/2022	614	2,273,288	3700.65	102,611			4,275		290,705			(98,336)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/05/2021	01/05/2022	69	118,979	1724.578	3,010			125		9,088			(2,885)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/05/2021	01/05/2022	15	43,303	2943.18	957			40		2,778			(917)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/05/2021	01/05/2022	552	2,057,702	3726.86	78,725			3,280		202,306			(75,445)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/06/2021	01/06/2022	86	149,772	1736.378	4,089			170		10,344			(3,918)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/06/2021	01/06/2022	38	113,214	2963.35	2,559			107		6,432			(2,452)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/06/2021	01/06/2022	492	1,844,710	3748.14	54,638			2,277		114,436			(52,362)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2021	01/07/2022	305	530,984	1738.099	13,381			558		36,112			(12,823)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/07/2021	01/07/2022	208	361,025	1738.12	9,098			379		24,548			(8,719)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/07/2021	01/07/2022	51	151,887	2966.38	2,886			120		8,464			(2,766)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2021	01/07/2022	132	390,302	2966.44	7,253			302		21,432			(6,951)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/07/2021	01/07/2022	504	1,918,729	3803.79	66,598			2,775		155,552			(63,823)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2021	01/07/2022	1,384	5,294,470	3824.68	215,216			8,967		541,904			(206,249)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2021	01/10/2022	116	201,091	1738.099	5,088			212		13,676			(4,876)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2021	01/10/2022	22	65,837	2966.44	1,251			52		3,668			(1,199)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/08/2021	01/10/2022	298	1,141,565	3824.68	54,344			2,264		145,607			(52,079)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2021	01/11/2022	135	234,750	1737.22		5,892		246		16,092			(5,647)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2021	01/11/2022	34	100,123	2965.04		1,730		72		5,139			(1,658)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/11/2021	01/11/2022	716	2,719,571	3799.61		106,493		4,437		266,853			(102,055)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/12/2021	01/12/2022	249	434,208	1741.312		12,028		501		28,675			(11,526)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/12/2021	01/12/2022	16	47,040	2972.06		687		29		1,820			(658)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/12/2021	01/12/2022	656	2,491,780	3801.19		83,687		3,487		194,997			(80,200)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/13/2021	01/13/2022	162	280,955	1739.01		7,136		297		18,950			(6,839)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/13/2021	01/13/2022	22	66,291	2968.09		1,111		46		3,190			(1,065)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/13/2021	01/13/2022	679	2,588,605	3809.84		79,342		3,306		170,385			(76,036)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/13/2021	01/14/2022	55	5,400	98		53		2		11			(50)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2021	01/14/2022	880	1,527,293	1735.766		41,390		1,725		106,063			(39,665)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2021	01/14/2022	115	200,738	1738.899		5,099		212		13,553			(4,886)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2021	01/14/2022	145	430,584	2962.68		8,054		336		24,014			(7,719)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2021	01/14/2022	1,980	7,461,440	3768.25		349,801		14,575		977,337			(335,226)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/14/2021	01/14/2022	1,096	4,161,483	3795.54		155,450		6,477		383,909			(148,972)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2021	01/17/2022	1	3,811	3768.25		74		3		473			(70)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2021	01/18/2022	10	29,655	2962.68		605		25		1,767			(580)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/15/2021	01/18/2022	351	1,322,160	3768.25		71,844		2,994		211,314			(68,851)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/19/2021	01/19/2022	176	305,761	1737.031		7,827		326		20,995			(7,501)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/19/2021	01/19/2022	7	20,041	2964.99		457		19		1,127			(438)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/19/2021	01/19/2022	576	2,187,928	3798.91		71,252		2,969		157,941			(68,283)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/20/2021	01/20/2022	215	374,354	1738.724		9,172		382		25,316			(8,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/20/2021	01/20/2022	47	139,533	2967.91		2,777		116		7,005			(2,661)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/20/2021	01/20/2022	724	2,788,387	3851.85		78,329		3,264		148,197			(75,066)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/22/2021	01/21/2022	850	1,473,149	1733.354		37,565		1,565		104,495			(36,000)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/21/2021	01/21/2022	200	347,740	1734.96		8,867		369		24,322			(8,498)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/22/2021	01/21/2022	153	452,901	2958.85		8,714		363		26,639			(8,350)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/21/2021	01/21/2022	9	27,094	2961.52		623		26		1,558			(597)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/22/2021	01/21/2022	1,408	5,408,138	3841.47		255,481		10,645		661,617			(244,836)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/21/2021	01/21/2022	442	1,703,515	3853.07		54,505		2,271		115,754			(52,234)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/22/2021	01/23/2022	3	11,741	3841.47		251		10		1,532			(241)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/22/2021	01/24/2022	110	190,475	1733.354		4,876		203		13,511			(4,673)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/22/2021	01/24/2022	14	42,238	2958.85		853		36		2,576			(818)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/22/2021	01/24/2022	532	2,045,003	3841.47		121,543		5,064		342,298			(116,479)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2021	01/25/2022	201	348,612	1734.53		8,750		365		24,475			(8,386)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2021	01/25/2022	136	402,598	2960.97		7,921		330		23,398			(7,591)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/25/2021	01/25/2022	749	2,886,499	3855.36		123,259		5,136		299,385			(118,123)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/26/2021	01/26/2022	190	330,050	1734.437		8,383		349		23,191			(8,034)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/26/2021	01/26/2022	1	3,785	2960.85		73		3		219			(70)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/26/2021	01/26/2022	872	3,358,442	3849.62		111,351		4,640		241,841			(106,712)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/27/2021	01/27/2022	563	971,481	1725.107		24,848		1,035		73,884			(23,812)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/27/2021	01/27/2022	15	45,193	2944.92		868		36		2,873			(832)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/27/2021	01/27/2022	865	3,245,973	3750.77		106,545		4,439		229,292			(102,106)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/27/2021	01/28/2022	216	21,200	98		231		10		82			(222)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2021	01/28/2022	349	600,069	1717.956		15,962		665		48,325			(15,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/28/2021	01/28/2022	455	786,969	1729.382		20,225		843		57,758			(19,382)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2021	01/28/2022	119	349,844	2932.87		6,726		280		23,797			(6,446)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2021	01/28/2022	1,754	6,514,220	3714.24		336,304		14,013		896,807			(322,291)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/28/2021	01/28/2022	726	2,748,905	3787.38		116,429		4,851		280,325			(111,577)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2021	01/30/2022	16	58,547	3714.24		1,030		43		6,038			(987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2021	01/31/2022	347	596,887	1717.956		15,997		667		48,068			(15,330)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	01/29/2021	01/31/2022	577	2,142,308	3714.24		130,701		5,446		367,801			(125,255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2021	02/01/2022	183	314,317	1721.431		8,612		1,077		24,627			(7,536)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2021	02/01/2022	54	158,636	2938.9		3,102		388		10,539			(2,715)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/01/2021	02/01/2022	951	3,589,072	3773.86		178,833		22,354		468,564			(156,479)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/02/2021	02/02/2022	74	128,232	1726.112		3,001		375		9,672			(2,626)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/02/2021	02/02/2022	27	79,198	2946.97		1,806		226		4,977			(1,580)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/02/2021	02/02/2022	773	2,957,573	3826.31		96,921		12,115		203,726			(84,806)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/03/2021	02/03/2022	675	1,165,679	1727.005		29,725		3,716		87,275			(26,009)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/03/2021	02/03/2022	49	143,853	2948.54		2,805		351		8,957			(2,454)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/03/2021	02/03/2022	522	2,000,203	3830.17		71,954		8,994		165,031			(62,960)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/03/2021	02/04/2022	190	18,600	98		202		25		85			(177)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/03/2021	02/04/2022	28	2,800	100		44		6					(39)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/04/2021	02/04/2022	456	790,040	1730.797		19,988		2,499		57,290			(17,490)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2021	02/04/2022	434	753,874	1735.135		20,505		2,563		52,646			(17,942)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2021	02/04/2022	60	178,318	2962.47		3,924		490		10,018			(3,433)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/04/2021	02/04/2022	774	2,997,595	3871.74		102,294		12,787		222,390			(89,507)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2021	02/04/2022	1,871	7,273,626	3886.83		318,167		39,771		762,111			(278,396)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2021	02/07/2022	59	102,402	1735.135		2,806		351		7,151			(2,455)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/05/2021	02/07/2022	460	1,789,789	3886.83		88,006		11,001		216,925			(77,005)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2021	02/08/2022	272	473,366	1739.6		13,349		1,669		31,758			(11,680)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2021	02/08/2022	19	56,307	2970.18		1,065		133		2,991			(932)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/08/2021	02/08/2022	978	3,827,662	3915.59		195,774		24,472		474,542			(171,303)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/09/2021	02/09/2022	205	356,365	1738.835		9,016		1,127		24,076			(7,889)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/09/2021	02/09/2022	14	41,764	2968.86		829		104		2,337			(726)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/09/2021	02/09/2022	886	3,465,443	3911.23		107,603		13,450		214,520			(94,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/10/2021	02/10/2022	183	318,922	1740.633		7,909		989		21,194			(6,921)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/10/2021	02/10/2022	38	113,447	2971.91		2,292		286		5,543			(2,005)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/10/2021	02/10/2022	444	1,736,203	3909.88		57,560		7,195		118,938			(50,365)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/10/2021	02/11/2022	37	3,600	98		40		5		7			(35)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/11/2021	02/11/2022	817	1,420,315	1739.153		35,508		4,438		95,678			(31,069)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2021	02/11/2022	513	892,627	1740.977		24,190		3,024		59,133			(21,166)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/11/2021	02/11/2022	1	2,365	2969.42		38		5		112			(34)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2021	02/11/2022	71	210,352	2972.59		4,445		556		10,864			(3,889)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/11/2021	02/11/2022	966	3,781,298	3916.38		145,150		18,144		317,318			(127,006)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2021	02/11/2022	1,589	6,254,079	3934.83		296,099		37,012		682,360			(259,087)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2021	02/12/2022	2	8,631	3934.83		129		16		486			(113)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2021	02/13/2022	9	35,023	3934.83		480		60		1,943			(420)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2021	02/14/2022	57	99,960	1740.977		2,719		340		6,622			(2,379)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2021	02/14/2022	682	2,683,831	3934.83		132,163		16,520		305,269			(115,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2021	02/15/2022	209	364,687	1740.977		9,919		1,240		24,160			(8,680)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/12/2021	02/15/2022	457	1,796,486	3934.83		112,818		14,102		274,421			(98,716)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/16/2021	02/16/2022	319	555,151	1738.606		14,156		1,770		37,585			(12,387)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/16/2021	02/16/2022	61	180,058	2968.68		3,530		441		10,000			(3,089)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/16/2021	02/16/2022	605	2,378,109	3932.59		78,336		9,792		159,221			(68,544)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/17/2021	02/17/2022	1,350	2,347,248	1739.192		58,681		7,335		158,070			(51,346)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/17/2021	02/17/2022	35	105,239	2969.74		1,821		228		5,230			(1,593)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/17/2021	02/17/2022	494	1,943,528	3931.33		59,709		7,464		119,053			(52,245)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/18/2021	02/18/2022	100	173,873	1737.996		4,416		552		11,837			(3,864)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/19/2021	02/18/2022	1,336	2,322,516	1738.214		63,213		7,902		157,800			(55,311)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/19/2021	02/18/2022	134	398,832	2968.16		8,320		1,040		20,891			(7,280)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/19/2021	02/18/2022	2,156	8,421,785	3906.71		429,259		53,657		1,022,126			(375,601)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/18/2021	02/18/2022	416	1,626,677	3913.97		65,139		8,142		145,163			(56,997)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/19/2021	02/19/2022	4	15,697	3906.71		253		32		1,388			(221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2021	02/22/2022	83	144,457	1741.204		3,684		460		9,551			(3,223)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2021	02/22/2022	96	285,661	2973.38		5,049		631		13,964			(4,418)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/22/2021	02/22/2022	766	2,970,111	3876.5		127,325		15,916		298,771			(111,409)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/23/2021	02/23/2022	78	135,876	1742.401		3,506		438		8,884			(3,067)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/23/2021	02/23/2022	101	299,399	2975.45		5,411		676		14,850			(4,735)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/23/2021	02/23/2022	815	3,162,734	3881.37		108,277		13,535		227,738			(94,742)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/24/2021	02/24/2022	104	181,531	1748.224		4,919		615		11,227			(4,305)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/24/2021	02/24/2022	998	3,919,190	3925.43		119,556		14,944		236,314			(104,611)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/24/2021	02/25/2022	241	23,600	98		279		35		11			(244)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2021	02/25/2022	541	936,156	1731.505		23,966		2,996		67,480			(20,970)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/25/2021	02/25/2022	906	1,576,118	1739.659		40,349		5,044		105,701			(35,305)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2021	02/25/2022	156	461,360	2956.8		8,544		1,068		26,340			(7,476)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/25/2021	02/25/2022	15	43,480	2970.71		661		83		1,728			(578)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2021	02/25/2022	1,823	6,947,435	3811.15		316,587		39,573		790,584			(277,014)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/25/2021	02/25/2022	1,267	4,852,022	3829.34		197,404		24,676		465,257			(172,729)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2021	02/26/2022	1	4,489	3811.15		61		8		467			(54)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2021	02/27/2022	1	4,069	3811.15		61		8		423			(53)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2021	02/28/2022	82	142,825	1731.505		3,671		459		10,295			(3,212)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	02/26/2021	02/28/2022	745	2,837,514	3811.15		166,347		20,793		450,553			(145,553)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2021	03/01/2022	340	593,210	1743.419		15,127		3,151		38,425			(11,975)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2021	03/01/2022	18	54,000	2977.24		1,062		221		2,856			(840)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/01/2021	03/01/2022	1,193	4,655,109	3901.82		205,225		42,755		484,968			(162,470)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/02/2021	03/02/2022	469	817,153	1742.76		20,919		4,358		53,260			(16,561)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/02/2021	03/02/2022	898	3,474,022	3870.29		123,035		25,632		270,772			(97,403)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/03/2021	03/03/2022	366	638,056	1741.125		16,526		3,443		42,224			(13,083)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/03/2021	03/03/2022	19	56,007	2973.41		1,283		267		2,994			(1,015)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/03/2021	03/03/2022	810	3,095,174	3819.72		111,871		23,307		258,027			(88,565)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/03/2021	03/04/2022	51	5,000	98		58		12		3			(46)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/04/2021	03/04/2022	739	1,280,541	1732.794		33,166		6,910		91,292			(26,256)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2021	03/04/2022	1,043	1,823,316	1748.625		46,495		9,686		112,363			(36,808)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/04/2021	03/04/2022	34	101,338	2959.13		1,490		310		4,692			(1,179)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2021	03/04/2022	109	325,568	2986.33		6,371		1,327		16,053			(5,044)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/04/2021	03/04/2022	1,243	4,685,787	3768.47		200,299		41,729		499,228			(158,570)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2021	03/04/2022	1,661	6,382,109	3841.94		283,968		59,160		700,275			(224,808)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2021	03/05/2022	6	23,423	3841.94		391		81		1,300			(309)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2021	03/07/2022	56	98,082	1748.625		2,501		521		6,045			(1,980)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2021	03/07/2022	31	91,895	2986.33		1,870		390		4,652			(1,480)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/05/2021	03/07/2022	556	2,135,289	3841.94		105,339		21,946		264,997			(83,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2021	03/08/2022	1,211	2,126,767	1755.804		54,020		11,254		121,944			(42,766)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2021	03/08/2022	90	268,593	2998.59		4,535		945		10,341			(3,590)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/08/2021	03/08/2022	1,244	4,753,801	3821.35		187,766		39,118		455,179			(148,648)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/09/2021	03/09/2022	680	1,193,318	1753.627		30,430		6,340		69,978			(24,090)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/09/2021	03/09/2022	16	46,823	2994.92		810		169		1,933			(641)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/09/2021	03/09/2022	677	2,623,857	3875.44		94,681		19,725		216,536			(74,956)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/10/2021	03/10/2022	345	607,547	1761.349		15,371		3,202		32,849			(12,169)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/10/2021	03/10/2022	30	91,585	3008.17		1,546		322		3,313			(1,224)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/10/2021	03/10/2022	831	3,238,673	3898.81		97,253		20,261		196,127			(76,992)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/10/2021	03/11/2022	202	20,200	100		331		69		18			(262)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/11/2021	03/11/2022	241	423,626	1760.886		10,591		2,206		23,023			(8,384)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2021	03/11/2022	993	1,752,877	1765.434		50,658		10,554		90,596			(40,104)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/11/2021	03/11/2022	6	17,318	3007.35		395		82		726			(313)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2021	03/11/2022	129	389,625	3015.15		8,231		1,715		14,500			(6,516)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/11/2021	03/11/2022	832	3,278,603	3939.34		137,963		28,742		319,680			(109,221)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2021	03/11/2022	2,002	7,893,204	3943.34		338,091		70,436		775,180			(267,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2021	03/14/2022	50	88,675	1765.434		2,563		534		4,586			(2,029)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2021	03/14/2022	2	4,828	3015.15		117		24		202			(92)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/12/2021	03/14/2022	559	2,206,218	3943.34		101,866		21,222		237,471			(80,644)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2021	03/15/2022	249	440,032	1769.094		11,309		2,356		21,829			(8,953)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2021	03/15/2022	56	170,081	3021.44		3,132		653		5,912			(2,480)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/15/2021	03/15/2022	963	3,823,497	3968.94		158,661		33,054		353,242			(125,607)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/16/2021	03/16/2022	427	753,961	1764.857		19,452		4,053		39,259			(15,400)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/16/2021	03/16/2022	11	34,472	3014.29		676		141		1,371			(535)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/16/2021	03/16/2022	810	3,209,747	3962.71		119,869		24,973		259,912			(94,896)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/17/2021	03/17/2022	408	719,719	1765.906		19,432		4,048		37,045			(15,384)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/17/2021	03/17/2022	698	2,774,594	3974.12		88,215		18,378		181,156			(69,837)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/17/2021	03/18/2022	280	27,400	98		336		70		26			(266)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2021	03/18/2022	387	681,504	1761.322		19,150		3,990		36,905			(15,161)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/18/2021	03/18/2022	566	997,758	1763.666		25,742		5,363		52,665			(20,379)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2021	03/18/2022	168	505,316	3008.3		9,898		2,062		21,059			(7,836)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/18/2021	03/18/2022	116	349,884	3012.25		7,026		1,464		14,296			(5,562)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2021	03/18/2022	2,327	9,104,881	3913.1		478,961		99,784		1,244,011			(379,178)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/18/2021	03/18/2022	745	2,918,223	3915.46		123,183		25,663		296,021			(97,520)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2021	03/21/2022	436	768,496	1761.32		21,595		4,499		41,638			(17,096)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2021	03/21/2022	34	103,119	3008.3		2,052		428		4,361			(1,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/19/2021	03/21/2022	560	2,192,055	3913.1		122,591		25,540		322,649			(97,051)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2021	03/22/2022	169	298,342	1762.833		7,638		1,591		15,905			(6,046)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2021	03/22/2022	78	235,646	3010.89		4,693		978		9,779			(3,715)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/22/2021	03/22/2022	1,198	4,721,517	3940.59		212,494		44,270		516,799			(168,224)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/23/2021	03/23/2022	547	961,142	1758.449		24,990		5,206		53,711			(19,784)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/23/2021	03/23/2022	1,449	5,665,595	3910.52		207,819		43,296		478,702			(164,524)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/24/2021	03/24/2022	730	1,285,202	1760.594		32,773		6,828		70,218			(25,945)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/24/2021	03/24/2022	136	407,910	3007.1		8,778		1,829		16,347			(6,950)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/24/2021	03/24/2022	1,121	4,360,171	3889.14		147,733		30,778		335,696			(116,955)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/24/2021	03/25/2022	259	25,400	98		292		61		38			(231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/25/2021	03/25/2022	853	1,507,337	1767.614		37,985		7,914		76,250			(30,071)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2021	03/25/2022	927	1,649,314	1778.712		42,552		8,865		73,121			(33,687)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/25/2021	03/25/2022	10	29,639	3019.16		622		130		1,208			(493)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2021	03/25/2022	122	372,110	3038.16		7,400		1,542		12,278			(5,858)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/25/2021	03/25/2022	991	3,874,532	3909.52		197,736		41,195		527,646			(156,541)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2021	03/25/2022	1,664	6,613,651	3974.54		310,152		64,615		771,173			(245,537)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2021	03/28/2022	89	159,128	1778.712		4,121		859		7,064			(3,263)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2021	03/28/2022	70	211,635	3038.16		4,325		901		7,198			(3,424)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/26/2021	03/28/2022	803	3,192,678	3974.54		152,538		31,779		374,379			(120,759)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/29/2021	03/29/2022	497	883,275	1778.411		24,555		5,116		39,376			(19,439)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/29/2021	03/29/2022	35	105,900	3037.7		2,101		438		3,518			(1,664)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/29/2021	03/29/2022	1,455	5,777,437	3971.09		254,410		53,002		631,645			(201,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/30/2021	03/30/2022	744	1,322,461	1776.576		33,458		6,970		60,322			(26,488)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/30/2021	03/30/2022	8	23,570	3034.57		556		116		799			(440)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/30/2021	03/30/2022	968	3,833,001	3958.55		138,787		28,914		321,376			(109,873)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/31/2021	03/31/2022	462	819,900	1773.96		23,285		4,851		38,607			(18,434)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/31/2021	03/31/2022	17	52,911	3030.15		1,048		218		1,867			(829)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	03/31/2021	03/31/2022	898	3,567,910	3972.89		108,964		22,701		223,074			(86,263)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/01/2021	04/01/2022	1,149	2,042,672	1777.153		51,680		15,073		92,601			(36,606)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/01/2021	04/01/2022	104	314,526	3035.69		6,146		1,793		10,355			(4,354)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/01/2021	04/01/2022	3,156	12,687,088	4019.87		537,862		156,877		1,272,768			(380,986)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/01/2021	04/03/2022	12	49,551	4019.87		1,041		303		2,238			(737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/01/2021	04/04/2022	118	210,040	1777.153		5,314		1,550		9,534			(3,764)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/01/2021	04/04/2022	5	15,542	3035.69		309		90		525			(219)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/01/2021	04/04/2022	812	3,266,029	4019.87		156,903		45,763		387,413			(111,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2021	04/05/2022	415	739,117	1782.875		18,995		5,540		31,268			(13,455)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2021	04/05/2022	224	682,732	3045.55		14,195		4,140		22,284			(10,054)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/05/2021	04/05/2022	1,396	5,694,631	4077.91		218,735		63,798		478,245			(154,937)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/06/2021	04/06/2022	365	650,244	1783.202		16,841		4,912		27,409			(11,929)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/06/2021	04/06/2022	8	25,837	3046.14		452		132		676			(320)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/06/2021	04/06/2022	685	2,789,984	4073.94		94,263		27,493		193,918			(66,770)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/07/2021	04/07/2022	858	1,526,340	1779.807		39,685		11,575		67,168			(28,110)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/07/2021	04/07/2022	38	114,090	3040.39		1,971		575		3,071			(1,396)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/07/2021	04/07/2022	972	3,964,287	4079.95		119,042		34,721		228,437			(84,321)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/07/2021	04/08/2022	218	21,400	98		249		73		41			(176)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/08/2021	04/08/2022	153	271,899	1778.783		7,640		2,228		12,123			(5,412)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2021	04/08/2022	652	1,161,959	1782.531		32,651		9,523		49,453			(23,128)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/08/2021	04/08/2022	1	4,516	3038.7		95		28		135			(67)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2021	04/08/2022	133	404,387	3045.17		8,286		2,417		13,139			(5,870)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/08/2021	04/08/2022	849	3,476,639	4097.17		154,657		45,108		349,430			(109,549)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2021	04/08/2022	2,031	8,387,371	4128.8		317,245		92,530		650,430			(224,715)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2021	04/09/2022	1	2,579	4128.8		43		12		132			(30)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2021	04/10/2022	5	18,973	4128.8		438		128		1,574			(310)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2021	04/11/2022	281	501,028	1782.531		14,079		4,106		21,360			(9,973)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2021	04/11/2022	10	28,951	3045.17		605		176		967			(429)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/09/2021	04/11/2022	583	2,408,938	4128.8		107,465		31,344		231,945			(76,121)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2021	04/12/2022	311	555,742	1785.372		15,116		4,409		22,869			(10,707)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2021	04/12/2022	118	360,515	3050.11		7,535		2,198		11,552			(5,337)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/12/2021	04/12/2022	799	3,297,062	4127.99		145,927		42,562		312,262			(103,365)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/13/2021	04/13/2022	426	758,904	1782.379		19,732		5,755		32,452			(13,976)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/13/2021	04/13/2022	31	94,665	3045.04		2,046		597		2,780			(1,449)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/13/2021	04/13/2022	861	3,565,301	4141.59		120,752		35,219		235,991			(85,533)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/14/2021	04/14/2022	224	22,000	98		239		70		46			(169)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/14/2021	04/14/2022	554	987,930	1783.241		25,785		7,521		41,817			(18,264)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/15/2021	04/14/2022	449	803,236	1787.831		21,045		6,138		32,063			(14,907)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2021	04/14/2022	2,016	3,613,143	1792.589		92,858		27,084		135,404			(65,774)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/15/2021	04/14/2022	132	403,627	3054.42		7,139		2,082		9,878			(5,057)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2021	04/14/2022	117	357,927	3062.52		6,887		2,009		9,064			(4,878)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/14/2021	04/14/2022	614	2,531,433	4124.66		69,398		20,241		126,916			(49,157)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/15/2021	04/14/2022	1,059	4,416,955	4170.42		178,780		52,144		359,449			(126,636)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2021	04/14/2022	1,706	7,142,203	4185.47		316,359		92,271		638,962			(224,087)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2021	04/18/2022	547	980,459	1792.589		25,296		7,378		36,864			(17,918)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2021	04/18/2022	2	5,536	3062.52		118		35		160			(84)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/16/2021	04/18/2022	606	2,534,703	4185.47		118,936		34,690		241,696			(84,247)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/19/2021	04/19/2022	227	406,169	1792.077		11,535		3,364		15,389			(8,171)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/19/2021	04/19/2022	6	17,698	3061.74		361		105		492			(256)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/19/2021	04/19/2022	814	3,389,380	4163.26		122,510		35,732		234,512			(86,778)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/20/2021	04/20/2022	210	375,549	1791.967		9,914		2,892		14,261			(7,023)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/20/2021	04/20/2022	12	37,566	3061.59		793		231		1,085			(562)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/20/2021	04/20/2022	945	3,905,794	4134.94		132,522		38,652		249,692			(93,870)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/21/2021	04/21/2022	243	436,569	1800.153		11,656		3,400		14,830			(8,257)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/21/2021	04/21/2022	12	37,894	3075.62		883		258		904			(625)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/21/2021	04/21/2022	984	4,104,898	4173.42		120,772		35,225		212,551			(85,547)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/22/2021	04/22/2022	241	433,466	1795.345		11,444		3,338		15,756			(8,106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2021	04/22/2022	1,231	2,214,933	1799.826		57,699		16,829		75,669			(40,870)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/22/2021	04/22/2022	9	27,272	3067.51		477		139		565			(338)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2021	04/22/2022	82	252,016	3075.16		4,753		1,386		5,432			(3,367)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/22/2021	04/22/2022	614	2,539,637	4134.98		117,530		34,280		248,494			(83,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2021	04/22/2022	1,580	6,604,511	4180.17		315,499		92,021		640,285			(223,479)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2021	04/25/2022	127	228,384	1799.826		5,917		1,726		7,826			(4,192)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2021	04/25/2022	35	107,078	3075.16		2,046		597		2,342			(1,449)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/23/2021	04/25/2022	652	2,725,741	4180.17		140,601		41,009		289,241			(99,592)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2021	04/26/2022	464	833,217	1797.069		24,247		7,072		29,693			(17,175)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2021	04/26/2022	8	24,573	3070.49		499		145		624			(353)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/26/2021	04/26/2022	739	3,095,641	4187.62		144,423		42,124		289,879			(102,300)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/27/2021	04/27/2022	557	1,001,419	1797.494		26,041		7,595		35,514			(18,446)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/27/2021	04/27/2022	1	2,948	3071.22		51		15		59			(36)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/27/2021	04/27/2022	1,069	4,474,620	4186.72		141,794		41,357		253,773			(100,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/28/2021	04/28/2022	470	845,107	1796.685		22,057		6,433		30,331			(15,624)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/28/2021	04/28/2022	9	28,327	3069.91		599		175		645			(424)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/28/2021	04/28/2022	773	3,234,543	4183.18		97,527		28,445		172,049			(69,082)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2021	04/29/2022	257	462,409	1800.736		12,115		3,534		15,711			(8,582)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2021	04/29/2022	457	824,001	1804.332		23,566		6,874		26,607			(16,693)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2021	04/29/2022	93	287,243	3076.89		6,559		1,913		6,513			(4,646)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2021	04/29/2022	27	84,294	3082.94		1,849		539		1,755			(1,310)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2021	04/29/2022	1,638	6,848,758	4181.17		327,312		95,466		657,808			(231,846)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/29/2021	04/29/2022	618	2,603,484	4211.47		104,536		30,490		199,379			(74,046)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2021	05/01/2022	1	4,150	4181.17		95		28		197			(68)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2021	05/02/2022	96	172,253	1800.736		4,547		1,326		5,871			(3,221)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2021	05/02/2022	12	36,947	3076.89		931		271		930			(659)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	04/30/2021	05/02/2022	501	2,096,237	4181.17		95,145		27,751		187,955			(67,394)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/03/2021	05/03/2022	254	459,240	1808.487		12,078		4,529		14,031			(7,549)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/03/2021	05/03/2022	1,122	4,703,526	4192.66		174,968		65,613		326,574			(109,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/04/2021	05/04/2022	412	746,516	1812.882		19,857		7,446		21,392			(12,411)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/04/2021	05/04/2022	15	46,797	3097.74		1,012		380		980			(633)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/04/2021	05/04/2022	721	3,004,552	4164.66		109,175		40,940		205,575			(68,234)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/05/2021	05/05/2022	472	856,971	1815.107		22,795		8,548		23,775			(14,247)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/05/2021	05/05/2022	43	133,741	3101.57		2,982		1,118		2,343			(1,863)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/05/2021	05/05/2022	767	3,198,414	4167.59		92,353		34,632		160,447			(57,721)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/06/2021	05/06/2022	114	208,059	1819.129		6,075		2,278		5,431			(3,797)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2021	05/06/2022	1,176	2,144,511	1823.258		55,586		20,845		52,407			(34,741)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2021	05/06/2022	72	224,926	3115.64		5,068		1,900		3,426			(3,167)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/06/2021	05/06/2022	640	2,688,272	4201.62		89,090		33,409		157,227			(55,681)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2021	05/06/2022	1,533	6,489,328	4232.6		272,281		102,105		510,407			(170,176)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2021	05/07/2022	2	10,463	4232.6		239		89		567			(149)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2021	05/09/2022	152	276,267	1823.258		7,092		2,659		6,790			(4,432)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2021	05/09/2022	4	13,187	3115.64		314		118		216			(196)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/07/2021	05/09/2022	505	2,135,831	4232.6		95,850		35,944		183,144			(59,906)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2021	05/10/2022	597	1,091,005	1827.243		28,912		10,842		25,177			(18,070)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2021	05/10/2022	8	24,323	3122.54		552		207		359			(345)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/10/2021	05/10/2022	1,210	5,065,934	4188.43		195,106		73,165		376,500			(121,941)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/11/2021	05/11/2022	299	542,907	1817.683		14,441		5,415		14,616			(9,026)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/11/2021	05/11/2022	5	15,290	3106.16		297		111		218			(185)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/11/2021	05/11/2022	945	3,924,195	4152.1		121,009		45,378		214,342			(75,631)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/12/2021	05/12/2022	430	775,553	1802.846		20,630		7,736		25,951			(12,894)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/12/2021	05/12/2022	30	93,017	3080.89		1,764		661		1,980			(1,102)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/12/2021	05/12/2022	746	3,032,958	4063.04		95,564		35,836		176,370			(59,727)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/12/2021	05/13/2022	457	44,800	98		515		193		131			(322)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/13/2021	05/13/2022	221	402,056	1816.024		10,654		3,995		11,136			(6,659)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2021	05/13/2022	817	1,486,900	1820.97		39,403		14,776		38,168			(24,627)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/13/2021	05/13/2022	1	4,090	3103.47		82		31		77			(51)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2021	05/13/2022	52	160,519	3111.93		3,824		1,434		2,847			(2,390)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/13/2021	05/13/2022	485	1,996,422	4112.5		92,701		34,763		196,664			(57,938)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2021	05/13/2022	1,252	5,224,492	4173.85		248,483		93,181		506,763			(155,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2021	05/16/2022	305	555,681	1820.97		14,781		5,543		14,338			(9,238)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2021	05/16/2022	20	61,112	3111.93		1,548		580		1,168			(967)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/14/2021	05/16/2022	438	1,828,302	4173.85		96,458		36,172		202,183			(60,286)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2021	05/17/2022	1,035	1,882,170	1819.387		49,878		18,704		49,848			(31,173)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/17/2021	05/17/2022	776	3,231,991	4163.29		139,213		52,205		274,949			(87,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/18/2021	05/18/2022	603	1,093,387	1814.122		28,975		10,866		31,389			(18,109)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/18/2021	05/18/2022	42	129,751	3100.36		2,906		1,090		2,468			(1,816)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/18/2021	05/18/2022	839	3,463,954	4127.83		130,151		48,807		258,976			(81,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/19/2021	05/19/2022	660	1,195,176	1810.728		31,075		11,653		36,096			(19,422)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/19/2021	05/19/2022	9	29,334	3094.54		531		199		532			(332)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/19/2021	05/19/2022	1,025	4,217,313	4115.68		122,517		45,944		206,766			(76,573)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/20/2021	05/20/2022	242	438,763	1815.273		12,856		4,821		12,420			(8,035)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2021	05/20/2022	564	1,023,930	1816.034		29,899		11,212		28,659			(18,687)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/20/2021	05/20/2022	2	6,050	3102.38		123		46		118			(77)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2021	05/20/2022	175	542,928	3103.69		11,221		4,208		9,324			(7,013)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2021	05/20/2022	1,482	6,159,271	4155.86		297,297		111,486		612,957			(185,811)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/20/2021	05/20/2022	687	2,856,824	4159.12		107,868		40,451		203,467			(67,418)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2021	05/23/2022	180	326,270	1816.034		9,527		3,573		9,173			(5,954)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2021	05/23/2022	9	26,775	3103.69		664		249		561			(415)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/21/2021	05/23/2022	701	2,914,546	4155.86		142,123		53,296		291,791			(88,827)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2021	05/24/2022	576	1,047,882	1817.67		27,559		10,335		28,799			(17,225)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2021	05/24/2022	18	54,863	3106.57		1,340		502		1,102			(837)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/24/2021	05/24/2022	1,188	4,986,012	4197.05		199,447		74,792		380,987			(124,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/25/2021	05/25/2022	567	1,029,580	1815.59		27,284		10,231		29,221			(17,052)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/25/2021	05/25/2022	7	21,105	3103.08		492		184		415			(307)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/25/2021	05/25/2022	909	3,808,818	4188.13		116,477		43,679		199,965			(72,798)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/26/2021	05/26/2022	807	1,464,934	1815.809		38,821		14,558		41,505			(24,263)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/26/2021	05/26/2022	70	217,673	3103.49		4,112		1,542		3,965			(2,570)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/26/2021	05/26/2022	1,029	4,316,213	4195.99		125,164		46,937		209,212			(78,228)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/26/2021	05/27/2022	116	11,400	98		150		56		2			(94)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/27/2021	05/27/2022	286	519,372	1817.991		13,815		5,181		14,272			(8,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2021	05/27/2022	1,033	1,878,337	1819.178		49,964		18,736		50,712			(31,227)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/27/2021	05/27/2022	40	125,307	3107.26		2,190		821		1,696			(1,369)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2021	05/27/2022	311	966,642	3109.31		20,929		7,848		16,436			(13,081)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/27/2021	05/27/2022	341	1,433,453	4200.88		41,097		15,411		68,106			(25,686)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2021	05/27/2022	1,914	8,045,168	4204.11		364,661		136,748		752,422			(227,913)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2021	05/30/2022	6	25,263	4204.11		584		219		1,044			(365)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2021	05/31/2022	154	279,717	1819.178		7,468		2,801		7,599			(4,668)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2021	05/31/2022	24	76,038	3109.31		1,972		740		1,597			(1,233)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	05/28/2021	05/31/2022	663	2,789,238	4204.11		140,648		52,743		299,871			(87,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/01/2021	06/01/2022	747	1,360,503	1820.546		36,325		16,649		36,276			(19,676)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/01/2021	06/01/2022	59	182,735	3111.73		3,775		1,730		3,541			(2,045)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/01/2021	06/01/2022	1,050	4,410,592	4202.04		147,241		67,485		267,352			(79,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/02/2021	06/02/2022	336	612,262	1821.855		16,286		7,464		16,035			(8,822)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/02/2021	06/02/2022	47	145,878	3114.01		2,624		1,203		1,965			(1,421)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/02/2021	06/02/2022	831	3,496,210	4208.12		99,777		45,731		165,100			(54,046)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/03/2021	06/03/2022	245	446,815	1820.546		11,519		5,279		11,951			(6,239)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2021	06/03/2022	367	669,615	1825.404		17,812		8,164		16,650			(9,648)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2021	06/03/2022	106	329,660	3120.09		6,176		2,831		5,104			(3,345)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/03/2021	06/03/2022	597	2,507,377	4202.04		98,167		44,993		185,885			(53,174)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2021	06/03/2022	1,225	5,179,818	4229.89		224,013		102,672		434,299			(121,340)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2021	06/04/2022	10	41,011	4229.89		878		402		830			(475)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2021	06/06/2022	34	62,263	1825.404		1,662		762		1,556			(900)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2021	06/06/2022	222	693,904	3120.09		14,065		6,447		12,125			(7,619)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/04/2021	06/06/2022	742	3,136,898	4229.89		147,524		67,615		292,408			(79,909)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2021	06/07/2022	542	987,040	1822.296		26,453		12,124		25,891			(14,329)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2021	06/07/2022	6	19,843	3114.84		418		191		371			(226)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/07/2021	06/07/2022	837	3,536,797	4226.52		148,241		67,944		282,018			(80,297)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/08/2021	06/08/2022	426	776,332	1822.668		21,039		9,643		20,284			(11,396)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/08/2021	06/08/2022	11	33,458	3115.53		677		310		593			(367)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/08/2021	06/08/2022	1,091	4,610,997	4227.26		138,050		63,273		229,794			(74,777)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/09/2021	06/09/2022	215	390,300	1819.18		10,499		4,812		10,749			(5,687)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/09/2021	06/09/2022	41	126,423	3109.54		3,171		1,454		2,547			(1,718)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/09/2021	06/09/2022	880	3,713,271	4219.55		124,477		57,052		215,541			(67,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/10/2021	06/10/2022	644	1,171,904	1819.916		31,641		14,502		31,981			(17,139)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2021	06/10/2022	593	1,079,615	1821.8		28,934		13,261		28,664			(15,672)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2021	06/10/2022	78	242,675	3114.12		4,752		2,178		4,146			(2,574)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/10/2021	06/10/2022	598	2,535,564	4239.18		97,613		44,739		181,650			(52,874)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2021	06/10/2022	1,034	4,393,488	4247.44		196,859		90,227		390,245			(106,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2021	06/13/2022	7	13,311	1821.8		358		164		355			(194)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2021	06/13/2022	28	87,435	3114.12		1,746		800		1,526			(946)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/11/2021	06/13/2022	685	2,909,067	4247.44		127,509		58,442		248,397			(69,068)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2021	06/14/2022	242	439,611	1818.006		11,597		5,315		12,403			(6,282)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2021	06/14/2022	10	32,455	3107.68		693		318		692			(376)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/14/2021	06/14/2022	783	3,332,558	4255.15		138,368		63,419		259,315			(74,950)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/15/2021	06/15/2022	937	1,704,146	1818.858		45,842		21,011		47,569			(24,831)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/15/2021	06/15/2022	27	83,371	3109.15		1,299		595		1,105			(704)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/15/2021	06/15/2022	536	2,277,127	4246.59		78,985		36,202		140,368			(42,784)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/16/2021	06/16/2022	597	1,081,741	1811.297		29,315		13,436		33,587			(15,879)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/16/2021	06/16/2022	12	36,713	3096.19		804		368		755			(435)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/16/2021	06/16/2022	890	3,758,488	4223.7		111,771		51,228		178,724			(60,543)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2021	06/17/2022	1,033	1,847,348	1788.808		49,324		22,607		76,272			(26,717)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2021	06/17/2022	276	497,733	1802.874		13,538		6,205		17,290			(7,333)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2021	06/17/2022	68	209,123	3057.71		4,107		1,883		6,185			(2,225)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2021	06/17/2022	8	23,998	3081.81		533		244		571			(289)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2021	06/17/2022	1,460	6,084,637	4166.45		273,583		125,392		552,325			(148,191)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/17/2021	06/17/2022	698	2,947,805	4221.86		108,912		49,918		201,282			(58,994)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2021	06/20/2022	53	162,446	3057.71		3,463		1,587		5,252			(1,876)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/18/2021	06/20/2022	496	2,065,106	4166.45		107,628		49,330		230,310			(58,299)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2021	06/21/2022	497	895,595	1803.47		24,181		11,083		30,999			(13,098)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2021	06/21/2022	40	124,558	3082.81		2,615		1,199		3,254			(1,416)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/21/2021	06/21/2022	1,122	4,739,027	4224.79		166,865		76,480		295,999			(90,385)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/22/2021	06/22/2022	278	501,979	1804.869		13,503		6,189		17,083			(7,314)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/22/2021	06/22/2022	24	73,289	3085.2		1,578		723		1,696			(855)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/22/2021	06/22/2022	838	3,559,149	4246.44		116,230		53,272		197,466			(62,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/23/2021	06/23/2022	360	648,919	1802.028		17,391		7,971		22,922			(9,420)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/23/2021	06/23/2022	14	43,403	3080.39		1,100		504		1,191			(596)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/23/2021	06/23/2022	414	1,757,981	4241.84		54,405		24,936		92,094			(29,469)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/23/2021	06/24/2022	53	5,200	98		64		30		2			(35)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/24/2021	06/24/2022	535	965,340	1804.97		25,775		11,813		32,878			(13,961)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2021	06/24/2022	1,732	3,133,269	1809.529		84,912		38,918		100,563			(45,994)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2021	06/24/2022	124	384,751	3093.16		8,863		4,062		8,698			(4,801)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/24/2021	06/24/2022	708	3,021,973	4266.49		108,071		49,533		194,433			(58,539)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2021	06/24/2022	1,343	5,747,951	4280.7		234,694		107,568		439,843			(127,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2021	06/27/2022	141	255,846	1809.529		6,933		3,178		8,240			(3,756)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2021	06/27/2022	2	6,735	3093.16		169		77		166			(91)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/25/2021	06/27/2022	548	2,344,961	4280.7		101,916		46,712		193,944			(55,205)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2021	06/28/2022	989	1,786,930	1807.536		48,068		22,031		59,131			(26,037)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2021	06/28/2022	63	194,973	3089.81		4,146		1,900		4,909			(2,246)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/28/2021	06/28/2022	674	2,892,435	4290.61		105,138		48,188		186,446			(56,950)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/29/2021	06/29/2022	322	581,102	1806.504		15,574		7,138		19,508			(8,436)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/29/2021	06/29/2022	25	75,896	3088.06		1,623		744		1,992			(879)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/29/2021	06/29/2022	1,150	4,933,614	4291.8		151,034		69,224		246,804			(81,810)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/30/2021	06/30/2022	263	476,298	1808.479		12,860		5,894		15,604			(6,966)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/30/2021	06/30/2022	51	157,615	3091.47		3,624		1,661		3,611			(1,963)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	06/30/2021	06/30/2022	471	2,022,505	4297.5		61,994		28,414		99,811			(33,580)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/01/2021	07/01/2022	592	1,071,950	1812.083		29,157		15,793		33,537			(13,364)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2021	07/01/2022	382	692,902	1813.597		18,320		9,924		21,246			(8,397)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2021	07/01/2022	255	789,309	3100.25		14,763		7,997		15,178			(6,766)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/01/2021	07/01/2022	767	3,312,830	4319.94		106,220		57,536		172,511			(48,684)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2021	07/01/2022	1,455	6,331,909	4352.34		235,771		127,709		390,026			(108,062)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2021	07/05/2022	101	182,490	1813.597		4,843		2,623		5,623			(2,220)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2021	07/05/2022	13	39,025	3100.25		823		446		884			(377)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/02/2021	07/05/2022	598	2,600,970	4352.34		121,757		65,952		213,773			(55,805)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/06/2021	07/06/2022	268	483,904	1808.576		12,819		6,943		15,938			(5,875)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/06/2021	07/06/2022	77	238,174	3091.79		5,638		3,054		5,840			(2,584)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/06/2021	07/06/2022	507	2,203,825	4343.54		82,123		44,483		135,348			(37,640)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/07/2021	07/07/2022	398	722,816	1814.827		19,588		10,610		21,966			(8,978)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/07/2021	07/07/2022	60	186,550	3102.51		4,221		2,287		3,804			(1,935)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/07/2021	07/07/2022	840	3,661,556	4358.13		119,275		64,608		185,512			(54,668)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/07/2021	07/08/2022	345	33,800	98		456		247		15			(209)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/08/2021	07/08/2022	158	285,375	1807.01		7,505		4,065		9,610			(3,440)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2021	07/08/2022	546	992,434	1816.894		26,696		14,461		29,375			(12,236)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/08/2021	07/08/2022	4	13,175	3089.25		262		142		307			(120)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2021	07/08/2022	80	248,917	3106.19		4,965		2,689		5,078			(2,275)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/08/2021	07/08/2022	580	2,508,026	4320.82		81,754		44,283		128,292			(37,471)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2021	07/08/2022	1,019	4,452,199	4369.55		177,168		95,966		291,538			(81,202)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2021	07/11/2022	187	339,753	1816.894		9,139		4,950		10,095			(4,189)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2021	07/11/2022	19	58,444	3106.19		1,274		690		1,343			(584)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/09/2021	07/11/2022	452	1,974,801	4369.55		77,087		41,756		126,369			(35,332)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2021	07/12/2022	297	539,606	1819.632		14,677		7,950		15,474			(6,727)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/12/2021	07/12/2022	589	2,580,761	4384.63		99,004		53,627		157,770			(45,377)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/13/2021	07/13/2022	776	1,407,937	1813.764		32,101		17,388		43,707			(14,713)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/13/2021	07/13/2022	17	51,394	3100.79		1,151		624		1,092			(528)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/13/2021	07/13/2022	528	2,305,364	4369.21		83,445		45,199		133,242			(38,246)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/14/2021	07/14/2022	357	648,526	1814.546		14,916		8,080		19,951			(6,837)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/14/2021	07/14/2022	18	54,914	3102.19		1,321		715		1,216			(605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/14/2021	07/14/2022	490	2,142,167	4374.3		64,938		35,175		96,106			(29,763)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/14/2021	07/15/2022	163	16,000	98		205		111		8			(94)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2021	07/15/2022	590	1,070,208	1812.716		29,110		15,768		33,757			(13,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2021	07/15/2022	427	775,805	1815.772		21,024		11,388		23,514			(9,636)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2021	07/15/2022	153	473,061	3099.03		9,504		5,148		10,707			(4,356)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2021	07/15/2022	89	275,539	3104.3		5,924		3,209		5,322			(2,715)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2021	07/15/2022	1,114	4,821,421	4327.16		191,092		103,508		322,474			(87,584)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/15/2021	07/15/2022	1,117	4,869,595	4360.03		170,677		92,450		261,924			(78,227)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2021	07/18/2022	237	430,161	1812.716		11,743		6,361		13,616			(5,382)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2021	07/18/2022	55	171,045	3099.03		3,550		1,923		4,027			(1,627)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/16/2021	07/18/2022	578	2,500,100	4327.16		119,957		64,977		212,398			(54,980)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2021	07/19/2022	257	462,127	1801.276		12,200		6,608		16,883			(5,592)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2021	07/19/2022	48	147,634	3079.53		3,204		1,735		4,303			(1,468)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/19/2021	07/19/2022	644	2,743,819	4258.49		120,131		65,071		213,116			(55,060)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/20/2021	07/20/2022	678	1,228,408	1812.375		33,290		18,032		39,142			(15,258)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/20/2021	07/20/2022	664	2,870,499	4323.06		86,700		46,962		129,861			(39,737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/21/2021	07/21/2022	690	1,252,721	1815.66		33,310		18,043		38,305			(15,267)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/21/2021	07/21/2022	47	147,119	3104.12		2,802		1,518		2,985			(1,284)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/21/2021	07/21/2022	569	2,481,371	4358.69		73,627		39,881		106,857			(33,746)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/22/2021	07/22/2022	364	659,860	1812.625		17,684		9,579		21,006			(8,105)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2021	07/22/2022	857	1,559,565	1818.866		43,044		23,315		45,781			(19,728)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2021	07/22/2022	42	130,019	3109.73		2,589		1,402		2,637			(1,187)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/22/2021	07/22/2022	414	1,806,891	4367.48		65,730		35,604		102,143			(30,126)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2021	07/22/2022	1,353	5,969,349	4411.79		245,744		133,111		380,050			(112,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2021	07/25/2022	302	549,603	1818.866		15,224		8,246		16,195			(6,978)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2021	07/25/2022	68	212,009	3109.73		4,464		2,418		4,610			(2,046)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/23/2021	07/25/2022	489	2,158,783	4411.79		86,272		46,731		131,681			(39,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2021	07/26/2022	269	489,218	1820.536		13,307		7,208		14,120			(6,099)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2021	07/26/2022	25	76,470	3112.61		1,568		849		1,609			(718)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/26/2021	07/26/2022	877	3,877,447	4422.3		147,109		79,684		218,614			(67,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/27/2021	07/27/2022	370	674,866	1821.791		18,626		10,089		19,181			(8,537)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/27/2021	07/27/2022	36	110,798	3114.75		2,346		1,271		2,371			(1,075)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/27/2021	07/27/2022	765	3,366,608	4401.46		114,164		61,839		165,751			(52,325)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/28/2021	07/28/2022	485	881,188	1818.594		24,145		13,078		26,157			(11,066)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/28/2021	07/28/2022	35	107,744	3109.31		2,307		1,249		2,064			(1,057)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/28/2021	07/28/2022	743	3,267,522	4400.64		94,151		50,999		130,769			(43,153)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2021	07/29/2022	877	1,600,033	1824.242		43,841		23,747		44,130			(20,094)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/29/2021	07/29/2022	438	800,119	1826.565		21,595		11,697		21,385			(9,898)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2021	07/29/2022	42	131,561	3119.03		3,224		1,746		2,659			(1,478)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/29/2021	07/29/2022	37	115,393	3122.97		2,804		1,519		2,228			(1,285)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2021	07/29/2022	1,389	6,103,977	4395.26		249,947		135,388		388,657			(114,559)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/29/2021	07/29/2022	479	2,115,178	4419.15		72,973		39,527		106,832			(33,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2021	08/01/2022	371	676,536	1824.242		18,537		10,041		18,737			(8,496)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2021	08/01/2022	22	68,860	3119.03		1,723		933		1,428			(790)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	07/30/2021	08/01/2022	817	3,591,050	4395.26		181,592		98,362		294,164			(83,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/02/2021	08/02/2022	513	934,762	1822.766		26,080		16,300		26,437			(9,780)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/02/2021	08/02/2022	46	141,880	3116.62		2,795		1,747		2,760			(1,048)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/02/2021	08/02/2022	985	4,321,740	4387.16		169,400		105,875		264,535			(63,525)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/03/2021	08/03/2022	365	667,447	1828.799		18,422		11,513		17,431			(6,908)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/03/2021	08/03/2022	57	176,905	3126.9		4,214		2,634		3,288			(1,580)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/03/2021	08/03/2022	706	3,122,923	4423.15		100,190		62,619		140,892			(37,571)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/04/2021	08/04/2022	523	953,044	1821.464		26,304		16,440		27,492			(9,864)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/04/2021	08/04/2022	1	2,778	3114.39		68		42		59			(25)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/04/2021	08/04/2022	1,206	5,310,764	4402.66		148,463		92,789		204,825			(55,673)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/05/2021	08/05/2022	181	330,270	1823.267		8,802		5,501		9,316			(3,301)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2021	08/05/2022	918	1,676,513	1826.698		46,775		29,234		45,178			(17,541)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/05/2021	08/05/2022	133	413,976	3117.48		6,995		4,372		6,679			(2,623)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2021	08/05/2022	236	737,988	3123.34		13,993		8,746		12,954			(5,247)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/05/2021	08/05/2022	604	2,675,788	4429.1		99,153		61,971		146,234			(37,182)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2021	08/05/2022	1,301	5,771,618	4436.52		258,404		161,503		396,146			(96,902)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2021	08/06/2022	10	46,464	4436.52		1,171		732		1,081			(439)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2021	08/08/2022	272	496,271	1826.698		13,846		8,654		13,430			(5,192)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/06/2021	08/08/2022	359	1,590,952	4436.52		74,609		46,631		115,930			(27,978)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2021	08/09/2022	300	548,159	1825.656		15,020		9,387		15,062			(5,632)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2021	08/09/2022	2	6,113	3121.58		135		84		131			(51)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/09/2021	08/09/2022	684	3,030,393	4432.35		107,059		66,912		156,112			(40,147)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/10/2021	08/10/2022	359	658,557	1832.195		18,176		11,360		16,593			(6,816)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/10/2021	08/10/2022	18	55,354	3132.79		1,143		714		1,008			(428)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/10/2021	08/10/2022	592	2,625,867	4436.75		81,309		50,818		112,379			(30,491)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/11/2021	08/11/2022	375	688,873	1838.51		19,013		11,883		15,923			(7,130)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/11/2021	08/11/2022	36	112,319	3143.64		2,485		1,553		1,691			(932)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/11/2021	08/11/2022	714	3,176,184	4447.7		87,914		54,947		116,407			(32,968)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/11/2021	08/12/2022	394	38,600	98		489		306		40			(184)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/11/2021	08/12/2022	28	2,800	100		48		30		37			(18)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/12/2021	08/12/2022	980	1,802,336	1838.432		49,925		31,203		41,776			(18,722)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2021	08/12/2022	549	1,011,490	1840.783		27,250		17,031		22,677			(10,219)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2021	08/12/2022	23	71,903	3147.54		1,659		1,037		1,082			(622)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/12/2021	08/12/2022	446	1,987,380	4460.83		54,924		34,327		73,488			(20,596)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2021	08/12/2022	990	4,421,967	4468		169,312		105,820		241,457			(63,492)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2021	08/15/2022	158	290,146	1840.783		7,834		4,896		6,539			(2,938)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2021	08/15/2022	21	66,183	3147.54		1,628		1,017		1,071			(610)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/13/2021	08/15/2022	304	1,360,098	4468		53,310		33,318		76,376			(19,991)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2021	08/16/2022	213	392,474	1843.714		11,107		6,942		8,498			(4,165)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2021	08/16/2022	40	127,561	3152.6		2,677		1,673		1,988			(1,004)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/16/2021	08/16/2022	543	2,431,414	4479.71		88,831		55,519		123,195			(33,312)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/17/2021	08/17/2022	268	493,356	1838.001		13,617		8,510		11,601			(5,106)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/17/2021	08/17/2022	102	320,077	3142.84		7,633		4,770		5,340			(2,862)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/17/2021	08/17/2022	513	2,283,710	4448.08		75,809		47,380		104,663			(28,428)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/18/2021	08/18/2022	574	1,050,082	1828.821		29,087		18,180		28,015			(10,908)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/18/2021	08/18/2022	53	165,776	3127.14		3,385		2,116		3,111			(1,270)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/18/2021	08/18/2022	883	3,884,785	4400.27		108,995		68,122		148,157			(40,873)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/19/2021	08/19/2022	754	1,378,514	1827.672		37,909		23,693		37,392			(14,216)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2021	08/19/2022	814	1,492,100	1832.982		40,884		25,552		37,704			(15,331)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/19/2021	08/19/2022	8	24,861	3125.17		582		364		464			(218)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2021	08/19/2022	143	449,263	3134.27		10,049		6,281		7,646			(3,768)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/19/2021	08/19/2022	430	1,895,802	4405.8		61,169		38,231		85,771			(22,938)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2021	08/19/2022	1,290	5,729,949	4441.67		213,640		133,525		303,737			(80,115)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2021	08/20/2022	10	44,596	4441.67		928		580		1,000			(348)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2021	08/22/2022	202	370,013	1832.982		10,175		6,360		9,392			(3,816)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2021	08/22/2022	10	32,545	3134.27		791		494		603			(297)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/20/2021	08/22/2022	306	1,358,501	4441.67		62,629		39,143		93,317			(23,486)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2021	08/23/2022	447	819,442	1834.368		22,207		13,879		20,445			(8,328)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/23/2021	08/23/2022	595	2,663,551	4479.53		110,819		69,262		156,267			(41,557)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/24/2021	08/24/2022	246	451,842	1834.474		12,471		7,794		11,274			(4,677)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/24/2021	08/24/2022	17	52,550	3136.9		1,229		768		918			(461)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/24/2021	08/24/2022	790	3,546,221	4486.23		120,161		75,101		160,213			(45,060)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/25/2021	08/25/2022	1,232	2,264,020	1837.323		60,676		37,922		54,431			(22,753)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/25/2021	08/25/2022	87	273,490	3141.85		4,836		3,023		3,833			(1,814)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/25/2021	08/25/2022	824	3,705,307	4496.19		97,712		61,070		123,510			(36,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2021	08/26/2022	417	764,187	1831.706		21,015		13,134		19,846			(7,881)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2021	08/26/2022	606	1,112,969	1837.121		30,829		19,268		26,874			(11,561)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2021	08/26/2022	28	88,347	3132.25		2,067		1,292		1,576			(775)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2021	08/26/2022	183	574,930	3141.55		12,608		7,880		9,093			(4,728)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/26/2021	08/26/2022	637	2,848,329	4470		96,606		60,379		130,968			(36,227)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2021	08/26/2022	1,134	5,113,568	4509.37		183,953		114,971		243,691			(68,982)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2021	08/29/2022	66	120,513	1837.121		3,362		2,101		2,924			(1,261)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/27/2021	08/29/2022	373	1,680,796	4509.37		63,151		39,470		84,764			(23,682)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2021	08/30/2022	789	1,450,364	1838.738		38,725		24,203		34,474			(14,522)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2021	08/30/2022	10	31,817	3144.37		603		377		493			(226)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/30/2021	08/30/2022	873	3,953,102	4528.79		144,022		90,014		190,448			(54,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/31/2021	08/31/2022	672	1,236,597	1838.993		34,006		21,254		29,337			(12,752)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/31/2021	08/31/2022	9	29,788	3144.82		584		365		480			(219)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	08/31/2021	08/31/2022	1,019	4,609,020	4522.68		143,175		89,484		180,959			(53,691)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/01/2021	09/01/2022	296	543,983	1837.961		14,796		10,481		13,108			(4,316)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/01/2021	09/01/2022	35	108,850	3143.07		2,163		1,532		1,782			(631)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/01/2021	09/01/2022	1,087	4,917,117	4524.09		139,760		98,997		175,192			(40,763)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/01/2021	09/02/2022	53	5,200	98		62		44		21			(18)				

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2021	09/02/2022	1,054	1,937,863	1839.04		53,291		37,748		46,090			(15,543)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/02/2021	09/02/2022	188	345,822	1842.612		9,199		6,516		7,832			(2,683)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2021	09/02/2022	12	39,225	3144.97		742		525		595			(216)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2021	09/02/2022	1,791	8,124,768	4535.43		283,364		200,716		361,827			(82,648)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/02/2021	09/02/2022	233	1,058,184	4536.95		30,543		21,635		38,078			(8,908)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2021	09/06/2022	141	258,601	1839.04		7,086		5,019		6,189			(2,067)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2021	09/06/2022	20	61,428	3144.97		1,290		914		1,076			(376)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/03/2021	09/06/2022	258	1,168,052	4535.43		52,939		37,498		69,884			(15,440)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/07/2021	09/07/2022	139	253,699	1827.866		6,748		4,780		7,040			(1,968)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/07/2021	09/07/2022	218	986,942	4520.03		36,663		25,970		48,018			(10,693)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/08/2021	09/08/2022	379	694,268	1832.384		18,676		13,229		18,201			(5,447)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/08/2021	09/08/2022	39	122,751	3133.67		2,521		1,786		2,034			(735)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/08/2021	09/08/2022	836	3,771,899	4514.07		113,639		80,495		140,986			(33,145)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2021	09/09/2022	1,209	2,203,463	1822.57		60,375		42,766		65,519			(17,609)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2021	09/09/2022	354	647,403	1827.495		17,609		12,473		18,097			(5,136)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2021	09/09/2022	54	169,469	3116.93		3,983		2,821		3,679			(1,162)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2021	09/09/2022	111	347,839	3125.33		7,240		5,128		7,185			(2,112)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2021	09/09/2022	1,146	5,111,564	4458.58		193,954		137,384		268,150			(56,570)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/09/2021	09/09/2022	469	2,105,735	4493.28		61,973		43,898		78,337			(18,076)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2021	09/12/2022	165	300,910	1822.57		8,245		5,840		8,979			(2,405)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2021	09/12/2022	3	8,737	3116.93		229		162		209			(67)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/10/2021	09/12/2022	171	764,372	4458.58		37,538		26,589		53,964			(10,948)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2021	09/13/2022	307	559,370	1823.501		15,439		10,936		16,520			(4,503)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/13/2021	09/13/2022	723	3,229,858	4468.73		113,487		80,387		150,517			(33,100)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/14/2021	09/14/2022	637	1,158,316	1817.09		31,738		22,481		37,027			(9,257)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/14/2021	09/14/2022	32	100,301	3107.6		2,069		1,466		2,334			(603)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/14/2021	09/14/2022	520	2,308,852	4443.05		79,213		56,109		107,501			(23,104)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/15/2021	09/15/2022	423	771,590	1823.951		21,064		14,921		22,715			(6,144)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/15/2021	09/15/2022	32	99,800	3119.34		2,399		1,699		2,140			(700)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/15/2021	09/15/2022	509	2,282,061	4480.7		66,706		47,250		84,466			(19,456)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/17/2021	09/16/2022	866	1,569,850	1811.722		43,171		30,579		53,573			(12,592)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/16/2021	09/16/2022	371	675,244	1820.812		18,164		12,866		20,682			(5,298)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/17/2021	09/16/2022	33	102,092	3098.42		2,671		1,892		2,787			(779)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/17/2021	09/16/2022	1,344	5,959,544	4432.99		246,746		174,779		351,000			(71,968)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/16/2021	09/16/2022	566	2,531,511	4473.75		77,915		55,190		100,910			(22,725)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/17/2021	09/19/2022	241	436,609	1811.722		12,007		8,505		14,943			(3,502)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/17/2021	09/19/2022	6	19,698	3098.42		490		347		520			(143)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/17/2021	09/19/2022	520	2,306,284	4432.99		93,944		66,543		132,905			(27,400)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2021	09/20/2022	618	1,112,143	1799.726		29,138		20,640		43,599			(8,499)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/20/2021	09/20/2022	495	2,157,908	4357.73		93,322		66,103		137,398			(27,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/21/2021	09/21/2022	978	1,757,966	1796.643		47,641		33,746		71,309			(13,895)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/21/2021	09/21/2022	1	2,622	3072.68		61		43		80			(18)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/21/2021	09/21/2022	1,025	4,463,058	4354.19		146,833		104,007		209,200			(42,826)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/22/2021	09/22/2022	436	784,882	1801.966		21,035		14,900		30,070			(6,135)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/22/2021	09/22/2022	37	113,253	3081.77		2,608		1,848		3,179			(761)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/22/2021	09/22/2022	448	1,968,783	4395.64		76,309		54,053		110,523			(22,257)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/22/2021	09/23/2022	90	8,800	98		106		75		38			(31)				
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/22/2021	09/23/2022	34	3,400	100		58		41		12			(17)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2021	09/23/2022	1,864	3,373,986	1809.83		91,772		65,005		118,458			(26,767)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/23/2021	09/23/2022	815	1,474,666	1809.923		40,553		28,725		51,719			(11,828)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2021	09/23/2022	172	532,011	3095.23		11,028		7,812		14,497			(3,217)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/23/2021	09/23/2022	668	2,971,374	4448.98		98,445		69,732		133,185			(28,713)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2021	09/23/2022	1,357	6,047,185	4455.48		225,770		159,920		310,234			(65,850)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2021	09/24/2022	3	11,416	4455.48		259		184		504			(76)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2021	09/26/2022	544	984,140	1809.83		26,867		19,031		34,647			(7,836)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2021	09/26/2022	10	30,853	3095.23		676		479		891			(197)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/24/2021	09/26/2022	414	1,842,355	4455.48		89,569		63,445		130,009			(26,124)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2021	09/27/2022	923	1,671,003	1810.246		46,120		32,668		58,605			(13,452)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2021	09/27/2022	7	21,983	3095.99		580		411		633			(169)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/27/2021	09/27/2022	895	3,976,568	4443.11		152,910		108,311		214,184			(44,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/28/2021	09/28/2022	390	701,477	1799.459		18,940		13,416		27,749			(5,524)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/28/2021	09/28/2022	136	418,503	3077.56		8,670		6,141		12,421			(2,529)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/28/2021	09/28/2022	580	2,522,829	4352.63		94,845		67,182		140,113			(27,663)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/29/2021	09/29/2022	1,010	1,821,823	1804.149		49,189		34,842		68,528			(14,347)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/29/2021	09/29/2022	38	117,458	3085.6		2,305		1,633		2,882			(672)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/29/2021	09/29/2022	1,431	6,238,745	4359.46		185,794		131,604		247,595			(54,190)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/30/2021	09/30/2022	738	1,321,107	1789.265		36,264		25,687		58,257			(10,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2021	09/30/2022	1,045	1,875,483	1794.901		51,013		40,385		77,999			(10,628)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2021	09/30/2022	192	589,333	3069.83		14,802		11,718		19,725			(3,084)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	09/30/2021	09/30/2022	705	3,036,517	4307.54		90,241		63,921		128,382			(26,320)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2021	09/30/2022	1,609	7,011,565	4357.04		282,292		223,481		428,664			(58,811)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2021	10/02/2022	1	4,727	4357.04		113		90		163			(24)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2021	10/03/2022	169	302,807	1794.901		8,267		6,544		12,620			(1,722)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2021	10/03/2022	13	38,815	3069.83		1,032		817		1,353			(215)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/01/2021	10/03/2022	442	1,925,729	4357.04		92,997		73,623		147,462			(19,374)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2021	10/04/2022	193	345,741	1792.02		9,300		7,363		14,858			(1,938)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2021	10/04/2022	35	105,762	3064.93		2,095		1,658		3,167			(436)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/04/2021	10/04/2022	680	2,926,019	4300.46		114,011		90,259		179,645			(23,752)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/05/2021	10/05/2022	802	1,441,492	1796.412		38,200		30,241		59,210			(7,958)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/05/2021	10/05/2022	19	58,163	3072.51		1,259		996		1,947			(262)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/05/2021	10/05/2022	704	3,058,556	4345.72		99,517		78,784		145,411			(20,733)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/06/2021	10/06/2022	836	1,503,252	1798.881		40,888		32,370		60,196			(8,518)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/06/2021	10/06/2022	37	113,566	3076.77		2,614		2,069		3,443			(545)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/06/2021	10/06/2022	723	3,155,861	4363.55		96,599		76,475		133,639			(20,125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2021	10/07/2022	1,047	1,887,176	1802.356		51,520		40,787		72,857			(10,733)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/07/2021	10/07/2022	248	446,835	1804.509		11,975		9,480		16,851			(2,495)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2021	10/07/2022	126	389,624	3082.74		8,914		7,057		11,388			(1,857)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2021	10/07/2022	1,112	4,881,943	4391.34		193,151		152,911		292,133			(40,240)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/07/2021	10/07/2022	432	1,901,425	4399.76		61,061		48,340		85,710			(12,721)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2021	10/08/2022	9	39,099	4391.34		934		740		1,408			(195)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2021	10/10/2022	1	4,213	3082.74		110		87		136			(23)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/08/2021	10/10/2022	492	2,159,765	4391.34		111,334		88,139		176,114			(23,195)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2021	10/11/2022	350	629,644	1799.614		17,441		13,808		25,110			(3,634)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2021	10/11/2022	43	131,309	3078.12		2,687		2,127		4,043			(560)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/11/2021	10/11/2022	537	2,342,568	4361.19		100,335		79,432		159,455			(20,903)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/12/2021	10/12/2022	481	866,363	1799.315		24,085		19,067		34,686			(5,018)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/12/2021	10/12/2022	40	123,095	3077.62		2,734		2,165		3,658			(570)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/12/2021	10/12/2022	749	3,257,585	4350.65		111,583		88,336		165,973			(23,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/13/2021	10/13/2022	833	1,500,289	1801.319		42,008		33,256		58,843			(8,752)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/13/2021	10/13/2022	38	117,648	3081.02		2,316		1,833		3,094			(482)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/13/2021	10/13/2022	575	2,509,073	4363.8		79,077		62,603		113,934			(16,474)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2021	10/14/2022	326	591,988	1815.521		15,800		12,508		19,866			(3,292)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2021	10/14/2022	1,174	2,133,789	1817.155		58,466		46,285		70,281			(12,180)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2021	10/14/2022	2	4,973	3105.35		132		104		137			(27)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2021	10/14/2022	43	134,081	3108.17		2,806		2,221		3,363			(585)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/14/2021	10/14/2022	868	3,852,430	4438.26		118,368		93,708		159,802			(24,660)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2021	10/14/2022	1,524	6,815,013	4471.37		293,450		232,315		424,020			(61,136)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2021	10/17/2022	242	439,496	1817.16		12,086		9,568		14,519			(2,518)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/15/2021	10/17/2022	482	2,155,225	4471.37		92,326		73,091		133,702			(19,235)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2021	10/18/2022	579	1,050,023	1814.525		28,141		22,278		35,773			(5,863)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2021	10/18/2022	110	341,792	3103.71		7,521		5,954		9,571			(1,567)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/18/2021	10/18/2022	901	4,043,917	4486.46		138,066		109,302		184,831			(28,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/19/2021	10/19/2022	368	668,934	1818.921		18,195		14,404		21,698			(3,791)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/19/2021	10/19/2022	11	34,887	3111.19		762		603		911			(159)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/19/2021	10/19/2022	745	3,365,579	4519.63		112,395		88,980		145,669			(23,416)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/20/2021	10/20/2022	460	838,985	1824.905		23,156		18,332		25,410			(4,824)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/20/2021	10/20/2022	27	85,702	3121.46		1,867		1,478		1,818			(389)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/20/2021	10/20/2022	822	3,729,412	4536.19		114,989		91,033		143,477			(23,956)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/21/2021	10/21/2022	315	575,354	1824.496		15,880		12,571		17,528			(3,308)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2021	10/21/2022	713	1,302,713	1827.027		35,173		27,845		38,518			(7,328)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/21/2021	10/21/2022	4	13,726	3120.79		208		165		212			(43)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2021	10/21/2022	278	870,225	3125.17		17,057		13,503		15,961			(3,553)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2021	10/21/2022	1,256	5,708,163	4544.9		190,976		151,189		242,390			(39,787)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/21/2021	10/21/2022	773	3,515,081	4549.78		97,932		77,530		118,225			(20,403)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2021	10/24/2022	12	36,838	3125.17		1,002		793		895			(209)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/22/2021	10/24/2022	389	1,765,946	4544.9		74,820		59,233		99,137			(15,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2021	10/25/2022	594	1,086,992	1829.72		29,457		23,321		31,269			(6,137)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2021	10/25/2022	31	96,920	3129.81		2,210		1,749		2,277			(460)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/25/2021	10/25/2022	591	2,698,299	4566.48		95,299		75,445		119,470			(19,854)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/26/2021	10/26/2022	514	940,731	1830.816		25,588		20,257		26,739			(5,331)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/26/2021	10/26/2022	1,087	4,972,140	4574.79		163,788		129,665		200,683			(34,122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/27/2021	10/27/2022	308	560,501	1822.753		15,582		12,336		17,538			(3,246)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/27/2021	10/27/2022	63	197,920	3117.85		4,603		3,644		4,615			(959)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/27/2021	10/27/2022	806	3,666,509	4551.68		114,300		90,487		142,124			(23,812)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
UST 1.25% 08/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/27/2021	10/28/2022	20	2,000	98		28		22		10			(6)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/28/2021	10/28/2022	580	1,061,905	1831.949		28,990		22,950		29,846			(6,040)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2021	10/28/2022	961	1,760,131	1832.083		48,228		38,180		49,390			(10,047)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/28/2021	10/28/2022	8	24,447	3133.66		367		290		344			(76)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2021	10/28/2022	90	281,980	3133.88		6,791		5,376		6,027			(1,415)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/28/2021	10/28/2022	441	2,026,522	4596.42		57,055		45,169		66,150			(11,887)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2021	10/28/2022	1,537	7,079,269	4605.38		232,066		183,719		272,393			(48,347)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2021	10/31/2022	186	341,091	1832.083		9,380		7,426		9,605			(1,954)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2021	10/31/2022	36	113,075	3133.88		2,424		1,919		2,181			(505)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	10/29/2021	10/31/2022	387	1,781,349	4605.38		85,611		67,776		104,775			(17,836)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2021	11/01/2022	588	1,078,993	1836.018		29,672		25,963		29,011			(3,709)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2021	11/01/2022	13	40,307	3140.67		931		815		787			(116)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/01/2021	11/01/2022	746	3,441,536	4613.67		115,446		101,015		134,537			(14,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/02/2021	11/02/2022	503	925,819	1840.557		26,016		22,764		23,575			(3,252)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/02/2021	11/02/2022	5	14,260	3148.38		358		313		278			(45)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/02/2021	11/02/2022	806	3,734,540	4630.65		129,846		113,615		149,102			(16,231)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/03/2021	11/03/2022	235	433,038	1845.082		12,125		10,609		10,435			(1,516)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/03/2021	11/03/2022	82	259,734	3156.11		4,187		3,663		4,714			(523)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/03/2021	11/03/2022	1,023	4,765,768	4660.57		136,698		119,610		150,146			(17,087)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/04/2021	11/04/2022	243	448,202	1844.511		12,774		11,177		10,894			(1,597)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2021	11/04/2022	648	1,197,044	1847.707		32,919		28,804		27,944			(4,115)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2021	11/04/2022	49	154,773	3160.65		3,438		3,008		2,809			(430)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/04/2021	11/04/2022	843	3,946,120	4680.06		107,226		93,823		115,652			(13,403)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2021	11/04/2022	1,259	5,913,538	4697.53		208,667		182,584		224,886			(26,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2021	11/07/2022	93	171,900	1847.707		4,744		4,151		4,030			(593)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2021	11/07/2022	43	134,378	3160.65		2,694		2,357		2,179			(337)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/05/2021	11/07/2022	383	1,801,265	4697.53		72,422		63,369		77,785			(9,053)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2021	11/08/2022	1,464	2,706,694	1848.241		74,705		65,367		63,123			(9,338)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2021	11/08/2022	7	23,122	3161.64		527		461		436			(66)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/08/2021	11/08/2022	575	2,704,210	4701.7		102,635		89,806		109,101			(12,829)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/09/2021	11/09/2022	266	491,853	1848.178		13,674		11,964		11,496			(1,709)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/09/2021	11/09/2022	10	31,622	3161.53		680		595		563			(85)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/09/2021	11/09/2022	620	2,904,469	4685.25		98,344		86,051		105,693			(12,293)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/10/2021	11/10/2022	584	1,077,759	1846.931		30,069		26,311		25,626			(3,759)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2021	11/10/2022	305	562,703	1847.773		15,643		13,688		13,239			(1,955)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/10/2021	11/10/2022	96	302,794	3159.39		6,430		5,627		5,291			(804)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2021	11/10/2022	3	8,331	3160.81		124		109		89			(16)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/10/2021	11/10/2022	1,013	4,708,718	4646.71		130,240		113,960		143,095			(16,280)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/11/2021	11/10/2022	484	2,248,023	4649.27		67,633		59,179		74,898			(8,454)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2021	11/11/2022	824	1,527,114	1853.091		41,385		36,212		33,626			(5,173)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2021	11/11/2022	37	116,509	3169.92		2,656		2,324		2,070			(332)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2021	11/11/2022	877	4,106,084	4682.85		144,104		126,091		157,242			(18,013)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2021	11/14/2022	177	328,752	1853.091		8,942		7,824		7,272			(1,118)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2021	11/14/2022	26	83,084	3169.92		1,824		1,596		1,404			(228)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/12/2021	11/14/2022	350	1,640,530	4682.85		80,307		70,269		88,414			(10,038)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2021	11/15/2022	358	663,011	1854.363		17,610		15,408		14,450			(2,201)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2021	11/15/2022	6	18,843	3172.17		435		380		332			(54)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/15/2021	11/15/2022	600	2,811,701	4682.8		106,148		92,879		116,646			(13,268)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/16/2021	11/16/2022	478	886,743	1856.276		23,561		20,616		18,885			(2,945)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/16/2021	11/16/2022	726	3,412,822	4700.9		113,366		99,195		122,444			(14,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/17/2021	11/17/2022	484	895,536	1851.991		24,717		21,627		20,179			(3,090)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/17/2021	11/17/2022	100	316,116	3168.12		6,711		5,872		5,254			(839)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/17/2021	11/17/2022	715	3,353,355	4688.67		107,609		94,158		116,301			(13,451)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2021	11/18/2022	1,003	1,852,348	1847.222		50,940		44,572		44,376			(6,367)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2021	11/18/2022	257	475,152	1848.301		12,696		11,109		11,231			(1,587)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2021	11/18/2022	24	75,326	3160.01		1,675		1,466		1,285			(209)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2021	11/18/2022	10	31,846	3161.85		704		616		578			(88)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2021	11/18/2022	1,676	7,872,170	4697.96		267,794		234,320		283,425			(33,474)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/18/2021	11/18/2022	340	1,599,631	4704.54		51,891		45,404		55,115			(6,486)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2021	11/21/2022	78	143,551	1847.222		3,948		3,454		3,453			(493)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2021	11/21/2022	7	22,168	3160.01		539		471		411			(67)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2021	11/21/2022	498	2,337,406	4697.96		104,202		91,177		109,892			(13,025)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2021	11/22/2022	301	556,046	1850.345		14,791		12,942		12,885			(1,849)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2021	11/22/2022	2	7,026	3165.39		165		144		133			(21)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/22/2021	11/22/2022	399	1,867,722	4682.94		64,117		56,103		68,844			(8,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/24/2021	11/23/2022	380	702,306	1850.394		19,875		17,391		16,287			(2,484)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/23/2021	11/23/2022	789	1,462,596	1853.185		40,075		35,066		32,750			(5,009)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/24/2021	11/23/2022	66	208,164	3165.41		4,624		4,046		3,645			(578)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/23/2021	11/23/2022	1	4,499	3170.23		113		99		77			(14)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/23/2021	11/23/2022	600	2,815,960	4690.7		97,468		85,284		102,983			(12,183)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/24/2021	11/23/2022	1,918	9,015,416	4701.46		259,033		226,654		274,903			(32,379)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/24/2021	11/24/2022	2	8,505	4701.46		225		197		213			(28)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2021	11/25/2022	341	625,388	1831.668		17,698		15,486		18,209			(2,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/24/2021	11/25/2022	278	514,735	1850.394		14,567		12,746		11,971			(1,821)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/24/2021	11/25/2022	19	60,668	3165.41		1,244		1,088		963			(155)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2021	11/25/2022	828	3,804,328	4594.62		148,901		130,288		173,956			(18,613)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/24/2021	11/25/2022	674	3,167,173	4701.46		94,561		82,741		100,536			(11,820)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2021	11/28/2022	78	142,594	1831.668		4,035		3,531		4,165			(504)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2021	11/28/2022	386	1,775,016	4594.62		85,711		74,997		100,106			(10,714)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2021	11/29/2022	248	455,415	1838.385		11,841		10,361		12,316			(1,480)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2021	11/29/2022	379	1,765,426	4655.27		77,173		67,527		84,911			(9,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/30/2021	11/30/2022	847	1,534,853	1811.23		40,750		35,657		56,274			(5,094)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/30/2021	11/30/2022	30	92,446	3098.62		2,385		2,087		2,875			(298)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/30/2021	11/30/2022	862	3,937,584	4567		161,219		141,067		190,502			(20,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/01/2021	12/01/2022	445	803,430	1806.024		22,094		21,174		31,125			(921)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/01/2021	12/01/2022	48	149,358	3089.72		3,022		2,897		4,560			(126)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/01/2021	12/01/2022	730	3,292,739	4513.04		123,746		118,590		154,427			(5,156)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2021	12/02/2022	176	320,775	1822.179		8,385		8,036		10,470			(349)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2021	12/02/2022	467	851,641	1824.076		22,143		21,220		27,219			(923)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2021	12/02/2022	22	68,333	3120.6		1,617		1,549		1,597			(67)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2021	12/02/2022	1,033	4,685,955	4538.43		198,854		190,569		236,111			(8,286)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/02/2021	12/02/2022	313	1,432,544	4577.1		46,853		44,900		53,566			(1,952)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2021	12/05/2022	46	84,684	1824.076		2,202		2,110		2,714			(92)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2021	12/05/2022	8	23,578	3120.6		627		601		604			(26)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/03/2021	12/05/2022	259	1,173,565	4538.43		55,242		52,940		65,933			(2,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2021	12/06/2022	305	559,233	1832.539		14,932		14,309		16,315			(622)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2021	12/06/2022	32	100,019	3135.1		2,008		1,924		2,109			(84)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2021	12/06/2022	719	3,300,904	4591.67		154,620		148,178		177,088			(6,443)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/07/2021	12/07/2022	416	765,135	1837.58		20,888		20,018		21,085			(870)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/07/2021	12/07/2022	43	134,548	3143.74		3,146		3,015		3,089			(131)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/07/2021	12/07/2022	849	3,980,825	4686.75		126,725		121,445		134,822			(5,280)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/08/2021	12/08/2022	277	509,404	1838.442		13,958		13,376		13,913			(582)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/08/2021	12/08/2022	73	230,605	3145.18		5,829		5,586		4,892			(243)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/08/2021	12/08/2022	1,040	4,889,395	4701.21		133,599		128,032		139,482			(5,567)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/09/2021	12/09/2022	175	320,907	1837.585		8,664		8,303		8,863			(361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2021	12/09/2022	683	1,257,782	1842.122		34,337		32,907		32,939			(1,431)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2021	12/09/2022	34	107,204	3151.52		2,832		2,714		2,230			(118)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/09/2021	12/09/2022	721	3,366,833	4667.45		91,835		88,009		98,648			(3,826)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2021	12/09/2022	1,294	6,096,731	4712.02		214,276		205,348		225,109			(8,928)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2021	12/12/2022	414	762,421	1842.122		20,890		20,020		20,040			(870)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2021	12/12/2022	49	155,992	3151.52		3,822		3,663		3,054			(159)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2021	12/12/2022	326	1,535,785	4712.02		76,309		73,129		79,107			(3,180)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2021	12/13/2022	784	1,445,022	1842.736		39,305		37,667		37,753			(1,638)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/13/2021	12/13/2022	324	1,513,527	4668.97		73,110		70,063		79,500			(3,046)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/14/2021	12/14/2022	732	1,346,318	1839.858		36,553		35,030		36,424			(1,523)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/14/2021	12/14/2022	849	3,932,892	4634.09		126,840		121,555		138,893			(5,285)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/15/2021	12/15/2022	458	845,716	1845.071		21,935		21,021		21,547			(914)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/15/2021	12/15/2022	90	284,446	3156.64		1,465		1,403		5,442			(61)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/15/2021	12/15/2022	1,065	5,016,501	4709.85		139,592		133,776		151,406			(5,816)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2021	12/16/2022	836	1,535,745	1836.471		42,079		40,326		43,306			(1,753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/16/2021	12/16/2022	393	727,038	1847.697		19,630		18,812		17,975			(818)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2021	12/16/2022	99	312,117	3141.97		7,853		7,526		6,903			(327)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2021	12/16/2022	1,282	5,921,427	4620.64		215,695		206,707		240,999			(8,987)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/16/2021	12/16/2022	355	1,659,425	4668.67		51,475		49,330		54,389			(2,145)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2021	12/19/2022	380	698,708	1836.471		19,145		18,347		19,768			(798)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2021	12/19/2022	11	35,633	3141.97		978		937		847			(41)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/17/2021	12/19/2022	409	1,887,696	4620.64		105,141		100,760		119,886			(4,381)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2021	12/20/2022	452	827,289	1828.978		21,758		20,851		25,491			(907)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2021	12/20/2022	675	3,081,536	4568.02		117,219		112,335		136,138			(4,884)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/21/2021	12/21/2022	444	815,664	1835.156		21,778		20,871		23,476			(907)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/21/2021	12/21/2022	19	60,319	3139.79		1,665		1,595		1,462			(69)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/21/2021	12/21/2022	1,117	5,191,183	4649.23		201,551		193,153		219,299			(8,398)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/22/2021	12/22/2022	509	935,182	1838.506		25,437		24,377		25,936			(1,060)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/22/2021	12/22/2022	77	241,449	3145.53		5,143		4,928		5,050			(214)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/22/2021	12/22/2022	1,399	6,568,430	4696.56		205,477		196,915		216,280			(8,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2021	12/23/2022	1,328	2,447,019	1842.373		67,293		64,489		64,977			(2,804)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2021	12/23/2022	13	42,469	3152.17		1,134		1,087		895			(47)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2021	12/23/2022	1,474	6,967,898	4725.79		256,888		246,185		264,206			(10,704)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2021	12/27/2022	243	448,822	1850.333		12,522		12,000		10,906			(522)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2021	12/27/2022	146	461,207	3165.85		11,675		11,188		8,417			(486)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/27/2021	12/27/2022	411	1,970,403	4791.19		107,317		102,845		100,028			(4,472)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/28/2021	12/28/2022	235	435,132	1852.66		12,314		11,801		10,296			(513)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/28/2021	12/28/2022	53	168,991	3169.84		4,245		4,068		2,988			(177)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/28/2021	12/28/2022	869	4,157,061	4786.35		153,976		147,561		152,727			(6,416)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/29/2021	12/29/2022	477	884,841	1855.19		25,218		24,167		20,336			(1,051)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/29/2021	12/29/2022	124	394,072	3174.19		8,866		8,497		6,802			(369)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/29/2021	12/29/2022	913	4,375,289	4793.06		136,976		131,268		138,885			(5,707)				
UST 1.375% 11/15/31 Total Return Options		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/29/2021	12/30/2022	124	12,200	98		174		167		57			(7)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2021	12/30/2022	552	1,022,855	1854.264		28,374		27,192		23,805			(1,182)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2021	12/30/2022	662	1,229,098	1856.306		34,292		32,863		27,907			(1,429)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2021	12/30/2022	5	16,887	3172.62		468		448		310			(19)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2021	12/30/2022	14	46,016	3176.13		1,104		1,058		847			(46)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2021	12/30/2022	1,034	4,928,884	4766.18		199,361		191,054		200,509			(8,307)				
S&P Digital		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/30/2021	12/30/2022	647	3,091,584	4778.73		97,600		93,533		100,485			(4,067)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/19/2021	11/17/2023	60	110,000	1847.222		4,356		4,084		3,714			(272)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/26/2021	11/24/2023	14	25,000	1831.668		1,033		968		968			(65)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/24/2021	11/24/2023	14	25,000	1850.394		983		921		825			(61)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/29/2021	11/29/2023	14	25,000	1838.385		911		854		918			(57)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	11/30/2021	11/30/2023	32	57,500	1811.23		2,148		2,013		2,635			(134)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/06/2021	12/06/2023	64	118,040	1832.539		4,521		4,427		4,569			(94)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/07/2021	12/07/2023	41	75,000	1837.58		2,918		2,857		2,785			(61)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/08/2021	12/08/2023	16	28,940	1838.442		1,126		1,102		1,068			(23)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/10/2021	12/08/2023	7	12,500	1842.122		493		482		447			(10)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/14/2021	12/14/2023	82	150,000	1839.858		5,858		5,735		5,488			(122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/15/2021	12/15/2023	43	79,088	1845.071		3,037		2,974		2,770			(63)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/16/2021	12/15/2023	11	20,000	1847.697		828		811		685			(17)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/20/2021	12/20/2023	104	190,008	1828.978		7,220		7,070		7,632			(150)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/21/2021	12/21/2023	84	153,440	1835.156		5,877		5,754		5,862			(122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/22/2021	12/22/2023	16	29,857	1838.506		1,158		1,134		1,110			(24)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/23/2021	12/22/2023	62	114,589	1842.373		4,480		4,387		4,120			(93)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/28/2021	12/28/2023	65	120,000	1852.66		4,536		4,442		3,973			(95)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/29/2021	12/29/2023	15	27,500	1855.19		1,133		1,109		891			(24)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/31/2021	12/29/2023	78	144,873	1856.306		5,809		5,688		4,651			(121)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/29/2021	12/29/2023	43	207,158	4793.06		8,458		8,282		7,503			(176)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	AEL 85LNZLR1WR9SYRVFCH09	12/29/2021	12/29/2026	21	102,850	4793.06		9,852		9,780		8,873			(87)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										116,290	49,702,432		24,340,687	XXX	86,025,668			(25,473,190)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										116,290	49,702,432		24,340,687	XXX	86,025,668			(25,473,190)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										116,290	49,702,432		24,340,687	XXX	86,025,668			(25,473,190)			XXX	XXX
0499999999. Total Purchased Options										116,290	49,702,432		24,340,687	XXX	86,025,668			(25,473,190)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										116,290	49,702,432		24,340,687	XXX	86,025,668			(25,473,190)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										116,290	49,702,432		24,340,687	XXX	86,025,668			(25,473,190)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/07/2020	01/04/2021	01/04/2021	Expiration	245	723,949	2954.68	18,517								(772)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/07/2020	01/04/2021	01/04/2021	Expiration	514	1,663,707	3234.85	82,054		183,621						(3,419)	183,621			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/07/2020	01/05/2021	01/05/2021	Expiration	388	1,253,732	3234.85	61,476		144,752						(2,562)	144,752			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/08/2020	01/06/2021	01/06/2021	Expiration	11	19,688	1753.574	453								(19)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/08/2020	01/06/2021	01/06/2021	Expiration	7	20,378	2956.52	526								(22)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/08/2020	01/06/2021	01/06/2021	Expiration	86	279,714	3246.28	15,779		39,262						(657)	39,262			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/09/2020	01/07/2021	01/07/2021	Expiration	102	178,519	1748.271	4,106								(171)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/09/2020	01/07/2021	01/07/2021	Expiration	322	1,042,845	3237.18	49,391		129,586						(2,058)	129,586			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/14/2020	01/08/2021	01/08/2021	Expiration	94	164,194	1750.855	3,793								(158)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/10/2020	01/08/2021	01/08/2021	Expiration	85	149,267	1751.054	3,448								(144)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/13/2020	01/08/2021	01/08/2021	Expiration	150	262,435	1754.345	6,036								(252)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/10/2020	01/08/2021	01/08/2021	Expiration	161	476,310	2952.59	11,384								(474)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/14/2020	01/08/2021	01/08/2021	Expiration	91	267,729	2952.78	6,560								(273)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/13/2020	01/08/2021	01/08/2021	Expiration	47	139,194	2958.61	3,299								(137)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/10/2020	01/08/2021	01/08/2021	Expiration	560	1,821,468	3253.05	93,958		262,813						(3,915)	262,813			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/14/2020	01/08/2021	01/08/2021	Expiration	369	1,206,040	3265.35	62,893		177,464						(2,621)	177,464			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/13/2020	01/08/2021	01/08/2021	Expiration	491	1,606,305	3274.7	78,784		210,058						(3,283)	210,058			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/14/2020	01/10/2021	01/10/2021	Expiration	1	3,637	3265.35	97								(4)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/14/2020	01/11/2021	01/11/2021	Expiration	563	1,837,958	3265.35	93,639		248,386						(3,902)	248,386			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/14/2020	01/12/2021	01/12/2021	Expiration	253	826,540	3265.35	44,274		119,805						(1,845)	119,805			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/15/2020	01/13/2021	01/13/2021	Expiration	11	19,950	1757.955	459								(19)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/15/2020	01/13/2021	01/13/2021	Expiration	5	15,248	2965.3	457								(19)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/15/2020	01/13/2021	01/13/2021	Expiration	254	836,737	3288.13	35,494		86,004						(1,479)	86,004			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/16/2020	01/14/2021	01/14/2021	Expiration	97	170,331	1757.185	3,918								(163)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/16/2020	01/14/2021	01/14/2021	Expiration	47	138,949	2964.21	3,631								(151)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/16/2020	01/14/2021	01/14/2021	Expiration	649	2,132,329	3283.15	103,437		262,228						(4,310)	262,228			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2020	01/15/2021	01/15/2021	Expiration	178	313,044	1759.298	7,231								(301)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/21/2020	01/15/2021	01/15/2021	Expiration	117	207,134	1767.032	4,785								(199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2020	01/15/2021	01/15/2021	Expiration	496	877,160	1770.033	20,350								(848)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2020	01/15/2021	01/15/2021	Expiration	8	24,284	2967.85	697								(29)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/21/2020	01/15/2021	01/15/2021	Expiration	53	157,404	2981.11	3,612								(150)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2020	01/15/2021	01/15/2021	Expiration	18	52,484	2986.41	1,336								(56)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2020	01/15/2021	01/15/2021	Expiration	730	2,402,123	3289.29	120,120		291,939						(5,005)	291,939			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/21/2020	01/15/2021	01/15/2021	Expiration	754	2,501,461	3316.81	134,959		317,003						(5,623)	317,003			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2020	01/15/2021	01/15/2021	Expiration	919	3,059,896	3329.62	149,683		335,234						(6,237)	335,234			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2020	01/19/2021	01/19/2021	Expiration	30	88,983	2986.41	2,398								(100)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2020	01/19/2021	01/19/2021	Expiration	272	907,209	3329.62	43,941		102,223						(1,831)	102,223			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/22/2020	01/20/2021	01/20/2021	Expiration	217	723,174	3329.62	27,221		61,969						(1,134)	61,969			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2020	01/21/2021	01/21/2021	Expiration	138	244,442	1765.952	5,647								(235)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2020	01/21/2021	01/21/2021	Expiration	152	503,768	3320.79	24,389		63,508						(1,016)	63,508			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/28/2020	01/22/2021	01/22/2021	Expiration	46	80,000	1756.989	1,840								(77)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/27/2020	01/22/2021	01/22/2021	Expiration	177	312,920	1765.595	7,135								(297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2020	01/22/2021	01/22/2021	Expiration	367	648,074	1766.377	15,359								(640)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/27/2020	01/22/2021	01/22/2021	Expiration	30	88,305	2980.05	2,340								(98)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2020	01/22/2021	01/22/2021	Expiration	120	357,865	2981.17	8,803								(367)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/28/2020	01/22/2021	01/22/2021	Expiration	859	2,831,504	3295.47	144,104		383,140						(6,004)	383,140			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2020	01/22/2021	01/22/2021	Expiration	755	2,508,575	3321.75	127,658		331,555						(5,327)	331,555			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/27/2020	01/22/2021	01/22/2021	Expiration	658	2,187,569	3325.54	116,622		302,545						(4,859)	302,545			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/28/2020	01/25/2021	01/25/2021	Expiration	184	546,951	2965.73	13,907								(579)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/28/2020	01/25/2021	01/25/2021	Expiration	550	1,812,005	3295.47	98,251		272,067						(4,094)	272,067			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/28/2020	01/26/2021	01/26/2021	Expiration	505	1,665,567	3295.47	76,867		195,460						(3,203)	195,460			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/29/2020	01/27/2021	01/27/2021	Expiration	141	245,750	1743.539	5,579								(232)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/29/2020	01/27/2021	01/27/2021	Expiration	16	46,010	2943.47	1,201								(50)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/29/2020	01/27/2021	01/27/2021	Expiration	347	1,127,011	3243.63	51,700		120,023						(2,154)	120,023			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2020	01/28/2021	01/28/2021	Expiration	85	149,131	1748.844	3,385								(141)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2020	01/28/2021	01/28/2021	Expiration	35	103,020	2952.73	2,854								(119)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2020	01/28/2021	01/28/2021	Expiration	488	1,600,016	3276.24	79,371		191,378						(3,307)	191,378			
UST 1.75% 11/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2020	01/29/2021	01/29/2021	Expiration	384	37,600	98	357								(15)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/04/2020	01/29/2021	01/29/2021	Expiration	401	693,250	1729.078	15,529								(647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2020	01/29/2021	01/29/2021	Expiration	200	348,209	1743.477	7,939								(331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/03/2020	01/29/2021	01/29/2021	Expiration	31	54,076	1749.29	1,217								(51)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2020	01/29/2021	01/29/2021	Expiration	72	211,395	2943.85	5,264								(219)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/03/2020	01/29/2021	01/29/2021	Expiration	45	131,538	2953.76	3,394								(141)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/04/2020	01/29/2021	01/29/2021	Expiration	828	2,670,531	3225.52	138,498		325,630						(5,771)	325,630			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2020	01/29/2021	01/29/2021	Expiration	1,012	3,313,326	3273.4	171,724		376,774						(7,155)	376,774			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/03/2020	01/29/2021	01/29/2021	Expiration	835	2,741,639	3283.66	137,374		288,877						(5,724)	288,877			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/03/2020	01/30/2021	01/30/2021	Expiration	17	56,217	3283.66	1,484								(62)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/04/2020	02/01/2021	02/01/2021	Expiration	67	195,943	2919.88	5,158								(215)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/04/2020	02/01/2021	02/01/2021	Expiration	787	2,538,484	3225.52	147,424		395,865						(6,143)	395,865			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/04/2020	02/02/2021	02/02/2021	Expiration	18	53,981	2919.88	1,457								(61)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/04/2020	02/02/2021	02/02/2021	Expiration	431	1,390,837	3225.52	62,757		162,619						(2,615)	162,619			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/05/2020	02/03/2021	02/03/2021	Expiration	409	708,458	1733.223	16,153								(2,019)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/05/2020	02/03/2021	02/03/2021	Expiration	26	74,973	2927.41	1,934								(242)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/05/2020	02/03/2021	02/03/2021	Expiration	379	1,231,225	3248.92	59,412		158,838						(7,426)	158,838			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2020	02/04/2021	02/04/2021	Expiration	112	195,813	1746.356	4,445								(556)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2020	02/04/2021	02/04/2021	Expiration	5	14,233	2949.81	362								(45)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2020	02/04/2021	02/04/2021	Expiration	527	1,738,184	3297.59	76,434		203,272						(9,554)	203,272			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/11/2020	02/05/2021	02/05/2021	Expiration	115	201,747	1751.089	4,580								(572)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2020	02/05/2021	02/05/2021	Expiration	60	105,626	1756.292	2,408								(301)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2020	02/05/2021	02/05/2021	Expiration	686	1,204,751	1757.088	27,589								(3,449)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/11/2020	02/05/2021	02/05/2021	Expiration	18	54,660	2958.3	1,237								(155)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2020	02/05/2021	02/05/2021	Expiration	41	122,755	2966.89	3,085								(386)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2020	02/05/2021	02/05/2021	Expiration	37	110,590	2968.11	2,831								(354)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/11/2020	02/05/2021	02/05/2021	Expiration	570	1,898,190	3327.71	92,165		249,208						(11,521)	249,208			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2020	02/05/2021	02/05/2021	Expiration	959	3,197,397	3334.69	154,053		414,762						(19,257)	414,762			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2020	02/05/2021	02/05/2021	Expiration	610	2,040,551	3345.78	107,462		295,032						(13,433)	295,032			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/11/2020	02/08/2021	02/08/2021	Expiration	142	248,254	1751.089	5,660								(708)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/11/2020	02/08/2021	02/08/2021	Expiration	32	95,426	2958.3	2,594								(324)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/11/2020	02/08/2021	02/08/2021	Expiration	934	3,109,630	3327.71	168,187		492,169						(21,023)	492,169			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/11/2020	02/09/2021	02/09/2021	Expiration	391	1,301,472	3327.71	55,081		145,105						(6,885)	145,105			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/12/2020	02/10/2021	02/10/2021	Expiration	280	937,288	3352.09	39,751		103,275						(4,969)	103,275			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/13/2020	02/11/2021	02/11/2021	Expiration	620	1,088,224	1755.722	24,594								(3,074)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/13/2020	02/11/2021	02/11/2021	Expiration	7	21,698	2966.85	536								(67)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/13/2020	02/11/2021	02/11/2021	Expiration	633	2,124,087	3357.75	109,389		302,264						(13,674)	302,264			
UST 1.75% 11/15/29 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/13/2020	02/12/2021	02/12/2021	Expiration	106	10,400	98	99								(12)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/18/2020	02/12/2021	02/12/2021	Expiration	119	208,674	1758.362	4,820								(603)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/14/2020	02/12/2021	02/12/2021	Expiration	109	192,582	1758.793	4,429								(554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/19/2020	02/12/2021	02/12/2021	Expiration	57	101,038	1760.14	2,324								(290)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/18/2020	02/12/2021	02/12/2021	Expiration	33	98,580	2971.68	2,353								(294)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/19/2020	02/12/2021	02/12/2021	Expiration	46	137,392	2974.92	3,399								(425)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/18/2020	02/12/2021	02/12/2021	Expiration	653	2,204,075	3373.94	112,826		315,001						(14,103)	315,001			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/14/2020	02/12/2021	02/12/2021	Expiration	1,087	3,674,723	3379.45	179,506		489,758						(22,438)	489,758			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/19/2020	02/12/2021	02/12/2021	Expiration	1,495	5,054,089	3380.16	261,213		708,767						(32,652)	708,767			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/18/2020	02/13/2021	02/13/2021	Expiration	15	49,232	3373.94	1,172								(146)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/19/2020	02/16/2021	02/16/2021	Expiration	53	93,804	1760.14	2,157								(270)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/19/2020	02/16/2021	02/16/2021	Expiration	57	171,051	2974.92	4,398								(550)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/19/2020	02/16/2021	02/16/2021	Expiration	338	1,140,943	3380.16	50,802		130,284						(6,350)	130,284			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/19/2020	02/17/2021	02/17/2021	Expiration	188	635,653	3380.16	27,778		69,620						(3,472)	69,620			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/20/2020	02/18/2021	02/18/2021	Expiration	47	82,714	1756.455	1,894								(237)				

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/20/2020	02/18/2021	02/18/2021	Expiration	322	1,083,930	3370.29	50,823		133,956						(6,353)	133,956			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/25/2020	02/19/2021	02/19/2021	Expiration	176	307,792	1753.583	7,018								(877)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/21/2020	02/19/2021	02/19/2021	Expiration	211	369,899	1756.894	8,693								(1,087)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/24/2020	02/19/2021	02/19/2021	Expiration	121	213,417	1757.656	4,866								(608)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/25/2020	02/19/2021	02/19/2021	Expiration	26	77,117	2964.92	1,997								(250)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/21/2020	02/19/2021	02/19/2021	Expiration	185	548,572	2970.15	13,585								(1,698)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/24/2020	02/19/2021	02/19/2021	Expiration	63	186,491	2971.57	3,926								(491)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/25/2020	02/19/2021	02/19/2021	Expiration	727	2,426,512	3337.75	115,730		304,090						(14,466)	304,090			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/24/2020	02/19/2021	02/19/2021	Expiration	1,085	3,660,206	3373.23	191,713		503,509						(23,964)	503,509			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/21/2020	02/19/2021	02/19/2021	Expiration	744	2,519,222	3386.15	132,261		344,425						(16,533)	344,425			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/25/2020	02/22/2021	02/22/2021	Expiration	13	22,428	1753.583	516								(64)				
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/25/2020	02/22/2021	02/22/2021	Expiration	100	296,156	2964.92	7,255								(907)				
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/25/2020	02/22/2021	02/22/2021	Expiration	565	1,885,541	3337.75	99,906		257,347						(12,488)	257,347			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/25/2020	02/23/2021	02/23/2021	Expiration	76	226,546	2964.92	5,505								(688)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/25/2020	02/23/2021	02/23/2021	Expiration	499	1,667,030	3337.75	75,152		183,210						(9,394)	183,210			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/26/2020	02/24/2021	02/24/2021	Expiration	18	30,991	1732.271	719		285						(90)	285			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/26/2020	02/24/2021	02/24/2021	Expiration	25	72,697	2929.33	1,551		254						(194)	254			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/26/2020	02/24/2021	02/24/2021	Expiration	344	1,108,181	3225.89	50,549		144,203						(6,319)	144,203			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/27/2020	02/25/2021	02/25/2021	Expiration	807	1,377,208	1705.977	31,235		27,191						(3,904)	27,191			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/27/2020	02/25/2021	02/25/2021	Expiration	3	10,000	2885.24	166								(21)				
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/27/2020	02/25/2021	02/25/2021	Expiration	781	2,441,810	3128.21	156,993		487,365						(19,624)	487,365			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2020	02/26/2021	02/26/2021	Expiration	146	242,725	1664.838	5,558		9,720						(695)	9,720			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2020	02/26/2021	02/26/2021	Expiration	221	370,275	1672.57	8,479		13,047						(1,060)	13,047			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/28/2020	02/26/2021	02/26/2021	Expiration	69	117,870	1698.44	2,723		2,295						(340)	2,295			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2020	02/26/2021	02/26/2021	Expiration	19	54,285	2816.51	1,282		1,966						(160)	1,966			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2020	02/26/2021	02/26/2021	Expiration	91	256,664	2829.23	5,606		7,036						(701)	7,036			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/28/2020	02/26/2021	02/26/2021	Expiration	9	25,907	2872.69	630		435						(79)	435			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2020	02/26/2021	02/26/2021	Expiration	1,156	3,416,071	2954.22	240,480		787,888						(30,060)	787,888			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2020	02/26/2021	02/26/2021	Expiration	726	2,162,550	2978.76	134,522		481,018						(16,815)	481,018			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/28/2020	02/26/2021	02/26/2021	Expiration	1,078	3,358,840	3116.39	179,914		527,121						(22,489)	527,121			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2020	02/27/2021	02/27/2021	Expiration	6	17,383	2978.76	240		391						(30)	391			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2020	03/01/2021	03/01/2021	Expiration	79	131,732	1664.838	3,030		6,218						(379)	6,218			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2020	03/01/2021	03/01/2021	Expiration	12	33,228	2816.51	807		1,481						(101)	1,481			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2020	03/01/2021	03/01/2021	Expiration	1,139	3,365,514	2954.22	230,514		822,245						(28,814)	822,245			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/05/2020	03/02/2021	03/02/2021	Expiration	254	427,615	1686.099	7,165		14,370						(1,493)	14,370			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/05/2020	03/02/2021	03/02/2021	Expiration	700	2,164,121	3090.23	121,435		406,822						(25,299)	406,822			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/05/2020	03/03/2021	03/03/2021	Expiration	200	336,313	1678.038	7,769		12,644						(1,619)	12,644			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/05/2020	03/03/2021	03/03/2021	Expiration	33	92,992	2841.55	2,169		3,048						(452)	3,048			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/05/2020	03/03/2021	03/03/2021	Expiration	481	1,443,882	3003.37	91,703		310,731						(19,105)	310,731			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2020	03/04/2021	03/04/2021	Expiration	470	795,656	1692.687	17,186		18,853						(3,580)	18,853			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2020	03/04/2021	03/04/2021	Expiration	105	300,880	2866.02	5,595		4,186						(1,166)	4,186			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2020	03/04/2021	03/04/2021	Expiration	968	3,030,701	3130.12	185,532		505,468						(38,652)	505,468			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2020	03/05/2021	03/05/2021	Expiration	792	1,330,916	1679.892	30,744		54,455						(6,405)	54,455			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2020	03/05/2021	03/05/2021	Expiration	207	348,272	1683.068	7,244		13,566						(1,509)	13,566			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2020	03/05/2021	03/05/2021	Expiration	241	684,651	2846.76	14,593		22,430						(3,040)	22,430			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2020	03/05/2021	03/05/2021	Expiration	43	121,434	2852.06	2,805		3,991						(584)	3,991			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2020	03/05/2021	03/05/2021	Expiration	1,881	5,592,256	2972.37	402,209		1,207,865						(83,793)	1,207,865			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2020	03/05/2021	03/05/2021	Expiration	639	1,931,624	3023.94	125,735		396,340						(26,195)	396,340			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2020	03/06/2021	03/06/2021	Expiration	8	23,423	2972.37	454		331						(95)	331			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2020	03/08/2021	03/08/2021	Expiration	170	286,134	1679.892	6,638		12,930						(1,383)	12,930			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2020	03/08/2021	03/08/2021	Expiration	37	105,575	2846.76	2,398		4,199						(500)	4,199			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2020	03/08/2021	03/08/2021	Expiration	865	2,570,692	2972.37	216,914		657,855						(45,190)	657,855			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/11/2020	03/09/2021	03/09/2021	Expiration	153	254,955	1662.32	5,940		14,004						(1,238)	14,004			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/11/2020	03/09/2021	03/09/2021	Expiration	506	1,390,451	2746.56	115,552		427,205						(24,073)	427,205			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/11/2020	03/09/2021	03/09/2021	Expiration	16	44,977	2817.94	1,133		2,263						(236)	2,263			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/12/2020	03/10/2021	03/10/2021	Expiration	35	98,820	2836.74	1,235		3,254						(257)	3,254			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/12/2020	03/10/2021	03/10/2021	Expiration	518	1,492,827	2882.23	77,669		238,347							(16,181)	238,347			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2020	03/11/2021	03/11/2021	Expiration	63	105,278	1660.695	2,242		6,351							(467)	6,351			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2020	03/11/2021	03/11/2021	Expiration	895	2,452,815	2741.38	223,449		872,555							(46,552)	872,555			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2020	03/11/2021	03/11/2021	Expiration	1	1,550	2816.1	26		82							(5)	82			
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/12/2020	03/12/2021	03/12/2021	Expiration	294	28,800	98	968		907							(77)	907			
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/12/2020	03/12/2021	03/12/2021	Expiration	202	20,200	100	342		279							(71)	279			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/16/2020	03/12/2021	03/12/2021	Expiration	233	382,094	1641.976	8,139		28,729							(1,696)	28,729			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2020	03/12/2021	03/12/2021	Expiration	166	275,421	1656.462	6,362		18,119							(1,325)	18,119			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/16/2020	03/12/2021	03/12/2021	Expiration	1,088	2,697,905	2480.64	231,330		1,004,000							(48,194)	1,004,000			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2020	03/12/2021	03/12/2021	Expiration	2,020	5,477,410	2711.02	526,919		1,822,888							(109,775)	1,822,888			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/16/2020	03/12/2021	03/12/2021	Expiration	25	70,888	2784.5	1,652		4,986							(344)	4,986			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2020	03/12/2021	03/12/2021	Expiration	156	438,143	2809.35	7,930		25,404							(1,652)	25,404			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2020	03/15/2021	03/15/2021	Expiration	891	2,415,700	2711.02	256,304		919,330							(53,397)	919,330			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/18/2020	03/16/2021	03/16/2021	Expiration	257	420,000	1637.114	9,702		32,772							(2,021)	32,772			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/18/2020	03/16/2021	03/16/2021	Expiration	854	2,036,674	2386.13	191,058		842,450							(39,804)	842,450			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/18/2020	03/16/2021	03/16/2021	Expiration	20	56,397	2776.02	1,359		4,136							(283)	4,136			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/19/2020	03/17/2021	03/17/2021	Expiration	72	119,269	1647.119	2,767		8,601							(576)	8,601			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/19/2020	03/17/2021	03/17/2021	Expiration	518	1,308,898	2529.19	113,781		436,975							(23,704)	436,975			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/19/2020	03/17/2021	03/17/2021	Expiration	23	64,485	2792.78	1,254		4,510							(261)	4,510			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/20/2020	03/18/2021	03/18/2021	Expiration	379	621,199	1639.444	13,728		47,069							(2,860)	47,069			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/20/2020	03/18/2021	03/18/2021	Expiration	778	1,865,252	2398.1	259,235		924,707							(54,007)	924,707			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/20/2020	03/18/2021	03/18/2021	Expiration	42	115,966	2778.75	2,964		8,704							(617)	8,704			
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/19/2020	03/19/2021	03/19/2021	Expiration	357	35,000	98	480		1,008							(100)	1,008			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2020	03/19/2021	03/19/2021	Expiration	405	661,105	1632.707	14,875		52,078							(3,099)	52,078			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/23/2020	03/19/2021	03/19/2021	Expiration	163	267,149	1638.765	6,171		19,979							(1,286)	19,979			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2020	03/19/2021	03/19/2021	Expiration	2,567	5,917,624	2304.92	617,087		3,154,684							(128,560)	3,154,684			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/23/2020	03/19/2021	03/19/2021	Expiration	1,928	4,645,820	2409.39	551,556		2,350,061							(114,908)	2,350,061			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2020	03/19/2021	03/19/2021	Expiration	132	364,861	2766.57	6,475		26,114							(1,349)	26,114			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/23/2020	03/19/2021	03/19/2021	Expiration	106	293,302	2777.27	7,087		20,391							(1,476)	20,391			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2020	03/22/2021	03/22/2021	Expiration	1,526	3,518,137	2304.92	345,506		1,764,548							(71,980)	1,764,548			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2020	03/22/2021	03/22/2021	Expiration	94	259,868	2766.57	5,353		20,351							(1,115)	20,351			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/25/2020	03/23/2021	03/23/2021	Expiration	57	92,575	1626.821	2,120		7,490							(442)	7,490			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/25/2020	03/23/2021	03/23/2021	Expiration	1,203	2,690,659	2237.4	244,055		1,343,586							(50,845)	1,343,586			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/25/2020	03/23/2021	03/23/2021	Expiration	18	48,316	2756.89	1,227		3,597							(256)	3,597			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/26/2020	03/24/2021	03/24/2021	Expiration	203	332,220	1637.278	7,907		25,022							(1,647)	25,022			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/26/2020	03/24/2021	03/24/2021	Expiration	1,157	2,830,877	2447.33	169,881		866,149							(35,392)	866,149			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/26/2020	03/24/2021	03/24/2021	Expiration	81	224,198	2774.66	3,855		15,255							(803)	15,255			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/27/2020	03/25/2021	03/25/2021	Expiration	390	639,826	1639.534	13,628		49,983							(2,839)	49,983			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/27/2020	03/25/2021	03/25/2021	Expiration	1,182	2,926,682	2475.56	325,680		1,667,579							(67,850)	1,667,579			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/27/2020	03/25/2021	03/25/2021	Expiration	35	96,503	2778.49	2,297		7,153							(478)	7,153			
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/26/2020	03/26/2021	03/26/2021	Expiration	184	18,000	98	251		567							(52)	567			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2020	03/26/2021	03/26/2021	Expiration	125	205,253	1643.385	4,557		16,902							(949)	16,902			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/30/2020	03/26/2021	03/26/2021	Expiration	96	158,161	1645.784	3,385		12,774							(705)	12,774			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2020	03/26/2021	03/26/2021	Expiration	2,297	5,837,759	2541.47	498,529		2,251,721							(103,860)	2,251,721			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/30/2020	03/26/2021	03/26/2021	Expiration	1,372	3,608,508	2630.07	306,496		1,339,578							(63,853)	1,339,578			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2020	03/26/2021	03/26/2021	Expiration	119	330,623	2784.31	7,641		25,444							(1,592)	25,444			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/30/2020	03/26/2021	03/26/2021	Expiration	92	257,731	2788.97	4,481		19,154							(934)	19,154			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2020	03/29/2021	03/29/2021	Expiration	280	460,837	1643.385	10,277		37,864							(2,141)	37,864			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2020	03/29/2021	03/29/2021	Expiration	1,457	3,703,062	2541.47	382,591		1,802,575							(79,706)	1,802,575			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2020	03/29/2021	03/29/2021	Expiration	36	98,861	2784.31	2,244		7,514							(468)	7,514			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/01/2020	03/30/2021	03/30/2021	Expiration	390	641,426	1646.563	14,432		50,647							(3,007)	50,647			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/01/2020	03/30/2021	03/30/2021	Expiration	769	2,021,027	2626.65	165,218		702,155							(34,420)	702,155			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/01/2020	03/30/2021	03/30/2021	Expiration	12	34,458	2789.64	606		2,509							(126)	2,509			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/02/2020	03/31/2021	03/31/2021	Expiration	128	210,568	1644.887	4,843		16,523						(1,009)	16,523			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/02/2020	03/31/2021	03/31/2021	Expiration	709	1,833,661	2584.59	133,641		557,693						(27,842)	557,693			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/02/2020	03/31/2021	03/31/2021	Expiration	34	94,018	2787.07	2,003		6,790						(417)	6,790			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2020	04/01/2021	04/01/2021	Expiration	129	212,062	1640.814	4,983		17,621						(1,454)	17,621			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/07/2020	04/01/2021	04/01/2021	Expiration	231	378,790	1641.261	8,561		31,363						(2,497)	31,363			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2020	04/01/2021	04/01/2021	Expiration	96	157,037	1642.726	3,502		12,851						(1,021)	12,851			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2020	04/01/2021	04/01/2021	Expiration	1,216	3,004,889	2470.5	272,541		1,261,102						(79,491)	1,261,102			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/07/2020	04/01/2021	04/01/2021	Expiration	2,698	6,714,206	2488.65	636,141		3,028,062						(185,541)	3,028,062			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2020	04/01/2021	04/01/2021	Expiration	1,444	3,647,763	2526.9	372,939		1,700,598						(108,774)	1,700,598			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/07/2020	04/01/2021	04/01/2021	Expiration	76	210,370	2781.79	4,341		16,006						(1,266)	16,006			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2020	04/01/2021	04/01/2021	Expiration	23	62,809	2783.7	1,112		4,744						(324)	4,744			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/07/2020	04/04/2021	04/04/2021	Expiration	16	40,445	2488.65	708		4,712						(206)	4,712			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/07/2020	04/05/2021	04/05/2021	Expiration	1,246	3,101,103	2488.65	307,081		1,532,209						(89,565)	1,532,209			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/07/2020	04/05/2021	04/05/2021	Expiration	256	712,817	2781.79	15,577		58,103						(4,543)	58,103			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/08/2020	04/06/2021	04/06/2021	Expiration	311	511,882	1648.238	11,620		41,915						(3,389)	41,915			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/08/2020	04/06/2021	04/06/2021	Expiration	463	1,234,491	2663.68	110,311		505,393						(32,174)	505,393			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/09/2020	04/07/2021	04/07/2021	Expiration	246	405,088	1648.723	9,114		32,207						(2,658)	32,207			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/09/2020	04/07/2021	04/07/2021	Expiration	557	1,481,800	2659.41	114,810		510,439						(33,486)	510,439			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/09/2020	04/07/2021	04/07/2021	Expiration	43	120,410	2795.2	2,122		8,019						(619)	8,019			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/13/2020	04/08/2021	04/08/2021	Expiration	106	175,733	1652.797	3,813		13,395						(1,112)	13,395			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/13/2020	04/08/2021	04/08/2021	Expiration	1,024	2,815,979	2749.98	224,914		945,846						(65,600)	945,846			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/13/2020	04/08/2021	04/08/2021	Expiration	14	37,848	2802.48	844		2,622						(246)	2,622			
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/09/2020	04/09/2021	04/09/2021	Expiration	212	20,800	98	275		655						(80)	655			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2020	04/09/2021	04/09/2021	Expiration	345	570,268	1654.926	12,375		43,971						(3,609)	43,971			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2020	04/09/2021	04/09/2021	Expiration	2,678	7,471,811	2789.82	656,835		2,852,307						(191,577)	2,852,307			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2020	04/09/2021	04/09/2021	Expiration	188	528,768	2806.31	11,503		37,673						(3,355)	37,673			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2020	04/12/2021	04/12/2021	Expiration	67	110,882	1654.926	2,406		8,740						(702)	8,740			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2020	04/12/2021	04/12/2021	Expiration	947	2,642,133	2789.82	239,731		1,046,635						(69,921)	1,046,635			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/15/2020	04/13/2021	04/13/2021	Expiration	62	102,942	1652.453	2,285		8,094						(667)	8,094			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/15/2020	04/13/2021	04/13/2021	Expiration	613	1,691,907	2761.63	136,365		594,059						(39,773)	594,059			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/15/2020	04/13/2021	04/13/2021	Expiration	29	80,853	2803.29	1,469		5,402						(428)	5,402			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/16/2020	04/14/2021	04/14/2021	Expiration	175	290,308	1655.748	7,084		22,354						(2,066)	22,354			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/16/2020	04/14/2021	04/14/2021	Expiration	254	721,943	2846.06	39,621		150,249						(11,556)	150,249			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/17/2020	04/15/2021	04/15/2021	Expiration	155	255,703	1651.988	5,702		21,026						(1,663)	21,026			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/17/2020	04/15/2021	04/15/2021	Expiration	1,108	3,083,802	2783.36	262,412		1,157,017						(76,537)	1,157,017			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/17/2020	04/15/2021	04/15/2021	Expiration	141	396,392	2803.06	5,900		27,133						(1,721)	27,133			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/20/2020	04/16/2021	04/16/2021	Expiration	268	441,970	1652.086	9,635		37,588						(2,810)	37,588			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2020	04/16/2021	04/16/2021	Expiration	1,881	3,115,820	1656.443	71,041		256,095						(14,359)	256,095			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/20/2020	04/16/2021	04/16/2021	Expiration	844	2,362,964	2799.55	235,920		1,046,015						(68,810)	1,046,015			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2020	04/16/2021	04/16/2021	Expiration	136	381,305	2811.14	7,569		27,670						(2,208)	27,670			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2020	04/16/2021	04/16/2021	Expiration	1,996	5,737,413	2874.56	509,927		2,104,867						(148,729)	2,104,867			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2020	04/19/2021	04/19/2021	Expiration	4	11,567	2811.14	244		858						(71)	858			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2020	04/19/2021	04/19/2021	Expiration	519	1,491,377	2874.56	134,000		545,012						(39,083)	545,012			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/22/2020	04/20/2021	04/20/2021	Expiration	6	17,989	2806.96	378		1,362						(110)	1,362			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/22/2020	04/20/2021	04/20/2021	Expiration	706	1,992,780	2823.16	141,732		545,418						(41,338)	545,418			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/23/2020	04/21/2021	04/21/2021	Expiration	118	194,095	1650.374	4,270		17,615						(1,245)	17,615			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/23/2020	04/21/2021	04/21/2021	Expiration	458	1,253,023	2736.56	93,673		379,939						(27,321)	379,939			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/24/2020	04/22/2021	04/22/2021	Expiration	212	349,781	1652.233	7,695		30,297						(2,244)	30,297			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/24/2020	04/22/2021	04/22/2021	Expiration	782	2,188,125	2799.31	190,685		753,346						(55,617)	753,346			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/24/2020	04/22/2021	04/22/2021	Expiration	22	60,340	2805.25	936		4,512						(273)	4,512			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2020	04/23/2021	04/23/2021	Expiration	110	180,984	1651.819	4,036		16,217						(1,177)	16,217			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2020	04/23/2021	04/23/2021	Expiration	623	1,030,118	1653.825	22,560		90,940						(6,580)	90,940			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2020	04/23/2021	04/23/2021	Expiration	1,141	3,191,630	2797.8	316,305		1,336,845						(92,256)	1,336,845			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2020	04/23/2021	04/23/2021	Expiration	132	370,484	2808.54	6,807		28,259						(1,985)	28,259			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2020	04/23/2021	04/23/2021	Expiration	2,120	6,014,857	2836.74	580,358		2,343,986						(169,271)	2,343,986			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2020	04/26/2021	04/26/2021	Expiration	994	2,818,513	2836.74	266,285		1,075,480						(77,666)	1,075,480			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/29/2020	04/27/2021	04/27/2021	Expiration	27	44,165	1657.04	998		3,744						(291)	3,744			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/29/2020	04/27/2021	04/27/2021	Expiration	688	1,980,056	2878.48	138,414		547,953						(40,371)	547,953			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/30/2020	04/28/2021	04/28/2021	Expiration	249	413,172	1658.547	8,925		34,413						(2,603)	34,413			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/30/2020	04/28/2021	04/28/2021	Expiration	21	59,848	2817.95	921		4,233						(269)	4,233			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/30/2020	04/28/2021	04/28/2021	Expiration	561	1,606,492	2863.39	99,889		395,176						(29,134)	395,176			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2020	04/29/2021	04/29/2021	Expiration	168	279,089	1660.633	6,000		24,150						(1,750)	24,150			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2020	04/29/2021	04/29/2021	Expiration	39	109,661	2822.14	2,083		8,313						(607)	8,313			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2020	04/29/2021	04/29/2021	Expiration	667	1,960,087	2939.51	141,868		577,076						(41,378)	577,076			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2020	04/30/2021	04/30/2021	Expiration	80	131,832	1652.924	2,795		11,789						(1,048)	11,789			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2020	04/30/2021	04/30/2021	Expiration	154	254,696	1657.312	5,527		22,041						(1,612)	22,041			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2020	04/30/2021	04/30/2021	Expiration	134	375,846	2810.57	7,213		29,505						(2,705)	29,505			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2020	04/30/2021	04/30/2021	Expiration	17	47,133	2817.08	1,032		3,758						(301)	3,758			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2020	04/30/2021	04/30/2021	Expiration	2,132	6,035,695	2830.71	529,994		2,214,424						(198,748)	2,214,424			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2020	04/30/2021	04/30/2021	Expiration	817	2,380,668	2912.43	190,085		775,705						(55,441)	775,705			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2020	05/01/2021	05/01/2021	Expiration	1	3,711	2830.71	59		409						(22)	409			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2020	05/03/2021	05/03/2021	Expiration	99	163,039	1652.924	3,473		15,344						(1,302)	15,344			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2020	05/03/2021	05/03/2021	Expiration	1,003	2,839,271	2830.71	214,712		864,919						(80,517)	864,919			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/06/2020	05/04/2021	05/04/2021	Expiration	25	40,610	1653.149	865		3,924						(324)	3,924			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/06/2020	05/04/2021	05/04/2021	Expiration	33	91,875	2811.19	1,619		8,139						(607)	8,139			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/06/2020	05/04/2021	05/04/2021	Expiration	678	1,926,998	2842.74	136,905		537,112						(51,339)	537,112			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/07/2020	05/05/2021	05/05/2021	Expiration	49	81,131	1653.663	1,761		7,921						(660)	7,921			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/07/2020	05/05/2021	05/05/2021	Expiration	3	9,813	2812.39	129		788						(48)	788			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/07/2020	05/05/2021	05/05/2021	Expiration	337	966,993	2868.44	55,478		207,809						(20,804)	207,809			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2020	05/06/2021	05/06/2021	Expiration	34	56,611	1651.692	1,234		5,739						(463)	5,739			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2020	05/06/2021	05/06/2021	Expiration	5	13,522	2809.28	214		1,136						(80)	1,136			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2020	05/06/2021	05/06/2021	Expiration	406	1,156,443	2848.42	79,772		330,018						(29,915)	330,018			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/11/2020	05/07/2021	05/07/2021	Expiration	492	812,933	1653.695	17,803		83,355						(6,676)	83,355			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2020	05/07/2021	05/07/2021	Expiration	540	895,799	1657.688	19,708		89,472						(7,390)	89,472			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2020	05/07/2021	05/07/2021	Expiration	91	257,367	2819.86	4,588		22,612						(1,721)	22,612			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/11/2020	05/07/2021	05/07/2021	Expiration	435	1,253,516	2881.19	102,840		452,269						(38,565)	452,269			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2020	05/07/2021	05/07/2021	Expiration	1,843	5,399,472	2929.8	444,046		1,927,762						(166,517)	1,927,762			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2020	05/10/2021	05/10/2021	Expiration	128	211,565	1657.688	4,654		21,640						(1,745)	21,640			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2020	05/10/2021	05/10/2021	Expiration	1,205	3,529,625	2929.8	254,130		1,018,452						(95,299)	1,018,452			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/13/2020	05/11/2021	05/11/2021	Expiration	77	128,130	1656.75	2,806		12,446						(1,052)	12,446			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/13/2020	05/11/2021	05/11/2021	Expiration	447	1,309,177	2930.32	81,843		322,865						(30,691)	322,865			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/14/2020	05/12/2021	05/12/2021	Expiration	255	420,979	1652.91	9,262		38,188						(3,473)	38,188			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/14/2020	05/12/2021	05/12/2021	Expiration	19	54,380	2811.95	1,042		4,286						(391)	4,286			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/14/2020	05/12/2021	05/12/2021	Expiration	484	1,388,990	2870.12	74,431		274,407						(27,911)	274,407			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/15/2020	05/13/2021	05/13/2021	Expiration	158	260,519	1648.826	5,784		26,418						(2,169)	26,418			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/15/2020	05/13/2021	05/13/2021	Expiration	507	1,428,929	2820	132,234		562,889						(49,588)	562,889			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2020	05/14/2021	05/14/2021	Expiration	184	303,227	1650.793	6,762		31,259						(2,536)	31,259			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2020	05/14/2021	05/14/2021	Expiration	456	753,332	1651.574	16,573		77,266						(6,215)	77,266			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2020	05/14/2021	05/14/2021	Expiration	7	21,063	2808.74	438		1,958						(164)	1,958			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2020	05/14/2021	05/14/2021	Expiration	94	263,463	2810.17	4,475		24,407						(1,678)	24,407			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2020	05/14/2021	05/14/2021	Expiration	741	2,113,382	2852.5	181,444		767,734						(68,042)	767,734			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2020	05/14/2021	05/14/2021	Expiration	1,646	4,713,867	2863.7	389,740		1,675,458						(146,152)	1,675,458			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2020	05/17/2021	05/17/2021	Expiration	19	31,005	1651.574	685		3,150						(257)	3,150			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2020	05/17/2021	05/17/2021	Expiration	868	2,484,910	2863.7	208,893		892,849						(78,335)	892,849			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/20/2020	05/18/2021	05/18/2021	Expiration	227	376,229	1659.311	6,584		35,102						(2,469)	35,102			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/20/2020	05/18/2021	05/18/2021	Expiration	31	88,763	2823.52	1,500		7,372						(563)	7,372			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/20/2020	05/18/2021	05/18/2021	Expiration	789	2,331,776	2953.91	159,801		629,051						(59,926)	629,051			

SCHEDULE DB - PART A - SECTION 2

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/21/2020	05/19/2021	05/19/2021	Expiration	87	143,590	1656.559	3,374		13,363						(1,265)	13,363			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/21/2020	05/19/2021	05/19/2021	Expiration	11	31,854	2818.91	475		2,478						(178)	2,478			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/21/2020	05/19/2021	05/19/2021	Expiration	318	929,930	2922.94	51,942		193,460						(19,478)	193,460			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/22/2020	05/20/2021	05/20/2021	Expiration	167	277,015	1659.215	6,261		26,055						(2,348)	26,055			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/22/2020	05/20/2021	05/20/2021	Expiration	24	67,191	2823.49	1,384		5,629						(519)	5,629			
S&P Digital		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/22/2020	05/20/2021	05/20/2021	Expiration	750	2,230,109	2971.61	129,212		480,336						(48,455)	480,336			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/27/2020	05/21/2021	05/21/2021	Expiration	243	403,303	1658.654	8,994		38,267						(3,373)	38,267			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2020	05/21/2021	05/21/2021	Expiration	70	115,639	1658.911	2,567		10,953						(963)	10,953			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/27/2020	05/21/2021	05/21/2021	Expiration	190	535,898	2822.73	9,986		44,040						(3,745)	44,040			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2020	05/21/2021	05/21/2021	Expiration	30	84,282	2823.13	1,172		6,480						(439)	6,480			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2020	05/21/2021	05/21/2021	Expiration	613	1,807,481	2948.51	147,848		610,025						(55,443)	610,025			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/27/2020	05/21/2021	05/21/2021	Expiration	2,247	6,640,648	2955.45	512,958		2,071,325						(192,359)	2,071,325			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/27/2020	05/24/2021	05/24/2021	Expiration	16	46,502	2822.73	1,018		4,095						(382)	4,095			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/27/2020	05/24/2021	05/24/2021	Expiration	1,091	3,223,688	2955.45	248,952		1,034,609						(93,357)	1,034,609			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/27/2020	05/25/2021	05/25/2021	Expiration	16	45,368	2822.73	964		3,889						(362)	3,889			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/27/2020	05/25/2021	05/25/2021	Expiration	454	1,342,955	2955.45	90,704		357,357						(34,014)	357,357			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/28/2020	05/26/2021	05/26/2021	Expiration	178	296,331	1663.415	6,579		27,148						(2,467)	27,148			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/28/2020	05/26/2021	05/26/2021	Expiration	48	137,182	2830.96	2,853		11,148						(1,070)	11,148			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/28/2020	05/26/2021	05/26/2021	Expiration	389	1,163,254	2991.77	65,378		246,554						(24,517)	246,554			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/29/2020	05/27/2021	05/27/2021	Expiration	68	113,866	1667.171	2,516		10,301						(944)	10,301			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/29/2020	05/27/2021	05/27/2021	Expiration	66	186,989	2837.39	2,244		12,815						(841)	12,815			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/29/2020	05/27/2021	05/27/2021	Expiration	286	869,533	3036.13	36,390		117,196						(13,646)	117,196			
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	05/28/2020	05/28/2021	05/28/2021	Expiration	112	11,000	98	117		347						(44)	347			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2020	05/28/2021	05/28/2021	Expiration	134	224,097	1666.564	4,953		20,521						(1,857)	20,521			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2020	05/28/2021	05/28/2021	Expiration	285	474,451	1667.035	10,485		43,301						(3,932)	43,301			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2020	05/28/2021	05/28/2021	Expiration	67	188,894	2836.47	2,538		13,912						(952)	13,912			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2020	05/28/2021	05/28/2021	Expiration	365	1,037,026	2837.4	19,273		81,113						(7,227)	81,113			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2020	05/28/2021	05/28/2021	Expiration	491	1,486,148	3029.73	98,888		399,180						(37,083)	399,180			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2020	05/28/2021	05/28/2021	Expiration	3,217	9,794,892	3044.31	752,032		2,991,128						(282,012)	2,991,128			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/03/2020	06/01/2021	06/01/2021	Expiration	110	183,650	1667.902	3,985		16,807						(1,827)	16,807			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/03/2020	06/01/2021	06/01/2021	Expiration	73	207,727	2839.05	3,488		17,059						(1,599)	17,059			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/03/2020	06/01/2021	06/01/2021	Expiration	703	2,149,161	3055.73	110,689		385,889						(50,732)	385,889			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/04/2020	06/02/2021	06/02/2021	Expiration	94	156,779	1669.76	3,465		14,281						(1,588)	14,281			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/04/2020	06/02/2021	06/02/2021	Expiration	455	1,402,328	3080.82	53,567		157,906						(24,552)	157,906			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2020	06/03/2021	06/03/2021	Expiration	155	259,804	1674.443	5,794		23,005						(2,655)	23,005			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2020	06/03/2021	06/03/2021	Expiration	28	80,368	2850.37	1,698		6,295						(778)	6,295			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2020	06/03/2021	06/03/2021	Expiration	423	1,321,668	3122.87	80,515		291,993						(36,903)	291,993			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2020	06/04/2021	06/04/2021	Expiration	94	157,009	1674.71	3,438		14,128						(1,576)	14,128			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/09/2020	06/04/2021	06/04/2021	Expiration	134	224,431	1680.652	4,915		19,330						(2,253)	19,330			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2020	06/04/2021	06/04/2021	Expiration	15	44,130	2850.9	790		3,615						(362)	3,615			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/09/2020	06/04/2021	06/04/2021	Expiration	331	946,854	2861.12	18,394		70,930						(8,431)	70,930			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2020	06/04/2021	06/04/2021	Expiration	507	1,577,306	3112.35	96,748		367,585						(44,343)	367,585			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/09/2020	06/04/2021	06/04/2021	Expiration	1,623	5,182,276	3193.93	297,916		1,073,225						(136,545)	1,073,225			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/09/2020	06/07/2021	06/07/2021	Expiration	138	232,282	1680.652	5,087		19,577						(2,332)	19,577			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/09/2020	06/07/2021	06/07/2021	Expiration	654	2,088,831	3193.93	132,991		497,821						(60,954)	497,821			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/10/2020	06/08/2021	06/08/2021	Expiration	50	84,212	1683.306	1,937		6,972						(888)	6,972			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/10/2020	06/08/2021	06/08/2021	Expiration	8	24,155	2865.78	408		1,743						(187)	1,743			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/10/2020	06/08/2021	06/08/2021	Expiration	422	1,364,987	3232.39	63,689		200,826						(29,191)	200,826			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/11/2020	06/09/2021	06/09/2021	Expiration	89	149,298	1679.595	3,359		12,408						(1,540)	12,408			
SPXD5UN Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/11/2020	06/09/2021	06/09/2021	Expiration	11	31,779	2859.52	648		2,302						(297)	2,302			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/11/2020	06/09/2021	06/09/2021	Expiration	608	1,948,583	3207.18	92,006		283,332						(42,169)	283,332			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/12/2020	06/10/2021	06/10/2021	Expiration	286	479,407	1676.188	11,026		41,108						(5,054)	41,108			
S&P 500 Index Option PTPT		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/12/2020	06/10/2021	06/10/2021	Expiration	641	2,044,964	3190.14	100,437		338,223						(46,034)	338,223			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index,	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2020	06/11/2021	06/11/2021	Expiration	321	534,801	1664.386	12,033		50,580						(5,515)	50,580			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2020	06/11/2021	06/11/2021	Expiration	226	376,229	1667.203	8,202		34,887						(3,759)	34,887			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2020	06/11/2021	06/11/2021	Expiration	41	115,163	2833.64	1,774		9,384						(813)	9,384			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2020	06/11/2021	06/11/2021	Expiration	61	172,675	2838.51	3,299		13,948						(1,512)	13,948			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2020	06/11/2021	06/11/2021	Expiration	567	1,702,039	3002.1	111,842		412,942						(51,261)	412,942			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2020	06/11/2021	06/11/2021	Expiration	1,421	4,321,889	3041.31	306,038		1,059,353						(140,267)	1,059,353			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2020	06/14/2021	06/14/2021	Expiration	49	80,994	1667.203	1,774		7,326						(813)	7,326			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2020	06/14/2021	06/14/2021	Expiration	19	53,681	2838.51	1,176		4,419						(539)	4,419			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2020	06/14/2021	06/14/2021	Expiration	779	2,370,387	3041.31	162,997		561,406						(74,707)	561,406			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/17/2020	06/15/2021	06/15/2021	Expiration	95	159,290	1669.299	3,632		14,271						(1,665)	14,271			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/09/2020	06/15/2021	06/15/2021	Expiration	431	720,000	1670.632	15,912		63,882						(7,956)	63,882			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/17/2020	06/15/2021	06/15/2021	Expiration	46	130,126	2842.13	1,808		9,279						(829)	9,279			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/17/2020	06/15/2021	06/15/2021	Expiration	582	1,785,616	3066.59	133,854		511,692						(61,350)	511,692			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/18/2020	06/16/2021	06/16/2021	Expiration	236	394,465	1673.01	9,191		32,606						(4,213)	32,606			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/18/2020	06/16/2021	06/16/2021	Expiration	7	20,347	2848.63	378		1,412						(173)	1,412			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/18/2020	06/16/2021	06/16/2021	Expiration	372	1,160,960	3124.74	52,425		155,173						(24,028)	155,173			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/19/2020	06/17/2021	06/17/2021	Expiration	174	290,865	1671.732	6,428		22,817						(2,946)	22,817			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/19/2020	06/17/2021	06/17/2021	Expiration	13	38,243	2846.43	597		2,493						(273)	2,493			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/19/2020	06/17/2021	06/17/2021	Expiration	609	1,897,549	3113.49	102,154		328,093						(46,821)	328,093			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2020	06/18/2021	06/18/2021	Expiration	435	726,587	1670.204	16,566		51,596						(7,593)	51,596			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2020	06/18/2021	06/18/2021	Expiration	322	538,646	1671.608	12,173		37,766						(5,579)	37,766			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2020	06/18/2021	06/18/2021	Expiration	131	372,805	2843.9	7,064		22,017						(3,238)	22,017			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2020	06/18/2021	06/18/2021	Expiration	18	49,842	2846.19	892		3,081						(409)	3,081			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2020	06/18/2021	06/18/2021	Expiration	1,025	3,175,475	3097.74	169,841		524,777						(77,844)	524,777			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2020	06/18/2021	06/18/2021	Expiration	1,020	3,178,773	3115.34	178,975		542,047						(82,030)	542,047			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2020	06/20/2021	06/20/2021	Expiration	1	3,257	3097.74	55		469						(25)	469			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2020	06/21/2021	06/21/2021	Expiration	11	18,951	1670.204	432		1,512						(198)	1,512			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2020	06/21/2021	06/21/2021	Expiration	49	139,661	2843.9	2,897		9,844						(1,328)	9,844			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2020	06/21/2021	06/21/2021	Expiration	784	2,427,705	3097.74	142,198		472,421						(65,174)	472,421			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/24/2020	06/22/2021	06/22/2021	Expiration	183	304,809	1670.078	6,980		24,601						(3,199)	24,601			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/24/2020	06/22/2021	06/22/2021	Expiration	11	31,547	2843.79	517		2,205						(237)	2,205			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/24/2020	06/22/2021	06/22/2021	Expiration	861	2,685,483	3117.86	199,065		724,533						(91,238)	724,533			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/25/2020	06/23/2021	06/23/2021	Expiration	11	19,125	1670.248	432		1,509						(198)	1,509			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/25/2020	06/23/2021	06/23/2021	Expiration	318	996,383	3131.29	42,942		128,381						(19,682)	128,381			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2020	06/24/2021	06/24/2021	Expiration	83	137,757	1664.462	3,361		11,629						(1,541)	11,629			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2020	06/24/2021	06/24/2021	Expiration	51	144,885	2834.35	3,091		10,835						(1,417)	10,835			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2020	06/24/2021	06/24/2021	Expiration	551	1,679,763	3050.33	113,328		415,911						(51,942)	415,911			
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/25/2020	06/25/2021	06/25/2021	Expiration	371	36,400	98	387		387						(177)	387			
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/25/2020	06/25/2021	06/25/2021	Expiration	130	13,000	100	214								(98)				
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2020	06/25/2021	06/25/2021	Expiration	505	839,675	1662.432	18,725		74,297						(8,582)	74,297			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2020	06/25/2021	06/25/2021	Expiration	247	411,534	1666.176	9,301		35,407						(4,263)	35,407			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2020	06/25/2021	06/25/2021	Expiration	78	221,035	2830.9	4,054		16,592						(1,858)	16,592			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2020	06/25/2021	06/25/2021	Expiration	29	81,737	2837.4	1,568		5,890						(719)	5,890			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2020	06/25/2021	06/25/2021	Expiration	1,570	4,725,005	3009.05	308,251		1,188,425						(141,282)	1,188,425			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2020	06/25/2021	06/25/2021	Expiration	577	1,780,608	3083.76	118,565		428,239						(54,342)	428,239			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2020	06/28/2021	06/28/2021	Expiration	707	1,176,000	1662.432	26,342		102,646						(12,074)	102,646			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2020	06/28/2021	06/28/2021	Expiration	70	199,413	2830.9	4,212		15,546						(1,930)	15,546			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2020	06/28/2021	06/28/2021	Expiration	534	1,608,006	3009.05	101,537		388,196						(46,538)	388,196			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/01/2020	06/29/2021	06/29/2021	Expiration	78	130,792	1666.93	3,074		10,951						(1,409)	10,951			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/01/2020	06/29/2021	06/29/2021	Expiration	15	42,483	2838.67	854		3,095						(391)	3,095			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/01/2020	06/29/2021	06/29/2021	Expiration	541	1,651,476	3053.24	88,535		308,377						(40,579)	308,377			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2020	06/30/2021	06/30/2021	Expiration	170	284,268	1669.491	6,794		23,666						(3,114)	23,666			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2020	06/30/2021	06/30/2021	Expiration	11	31,301	2843.15	354		1,814						(162)	1,814			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/02/2020	06/30/2021	06/30/2021	Expiration	368	1,140,037	3100.29	46,522		141,136						(21,323)	141,136			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2020	07/01/2021	07/01/2021	Expiration	501	835,891	1668.725	18,808		71,810						(10,187)	71,810			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2020	07/01/2021	07/01/2021	Expiration	29	81,635	2841.85	1,478		6,327						(800)	6,327			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2020	07/01/2021	07/01/2021	Expiration	558	1,738,927	3115.86	80,180		269,040						(43,431)	269,040			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2020	07/02/2021	07/02/2021	Expiration	117	195,478	1670.568	4,418		16,736						(2,393)	16,736			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2020	07/02/2021	07/02/2021	Expiration	302	857,975	2845.05	14,671		59,757						(7,947)	59,757			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2020	07/02/2021	07/02/2021	Expiration	2,172	6,797,262	3130.01	386,417		1,497,789						(209,309)	1,497,789			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/08/2020	07/06/2021	07/06/2021	Expiration	230	384,463	1672.873	8,574		31,188						(4,644)	31,188			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/08/2020	07/06/2021	07/06/2021	Expiration	79	224,168	2849.1	3,878		15,844						(2,101)	15,844			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/08/2020	07/06/2021	07/06/2021	Expiration	492	1,564,861	3179.72	76,254		262,322						(41,304)	262,322			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/09/2020	07/07/2021	07/07/2021	Expiration	245	410,130	1670.632	9,351		35,399						(5,065)	35,399			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/09/2020	07/07/2021	07/07/2021	Expiration	42	118,375	2845.51	2,439		8,916						(1,321)	8,916			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/09/2020	07/07/2021	07/07/2021	Expiration	320	1,005,615	3145.32	51,299		185,103						(27,787)	185,103			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2020	07/08/2021	07/08/2021	Expiration	50	83,878	1670.623	1,921		6,848						(1,040)	6,848			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2020	07/08/2021	07/08/2021	Expiration	17	49,553	2845.58	768		3,376						(416)	3,376			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2020	07/08/2021	07/08/2021	Expiration	445	1,410,306	3169.94	60,415		186,696						(32,725)	186,696			
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/09/2020	07/09/2021	07/09/2021	Expiration	484	47,400	98	522		1,375						(283)	1,375			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2020	07/09/2021	07/09/2021	Expiration	91	151,448	1667.183	3,408		13,600						(1,846)	13,600			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2020	07/09/2021	07/09/2021	Expiration	241	402,274	1671.036	9,252		35,113						(5,012)	35,113			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2020	07/09/2021	07/09/2021	Expiration	68	193,064	2839.72	3,050		13,773						(1,652)	13,773			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2020	07/09/2021	07/09/2021	Expiration	97	276,114	2846.36	5,231		20,593						(2,833)	20,593			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2020	07/09/2021	07/09/2021	Expiration	476	1,501,849	3152.05	90,696		352,651						(49,127)	352,651			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2020	07/09/2021	07/09/2021	Expiration	1,095	3,486,067	3185.04	180,352		629,307						(97,691)	629,307			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2020	07/12/2021	07/12/2021	Expiration	20	32,872	1671.036	756		2,923						(410)	2,923			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2020	07/12/2021	07/12/2021	Expiration	566	1,801,357	3185.04	92,405		325,165						(50,053)	325,165			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/15/2020	07/13/2021	07/13/2021	Expiration	60	99,513	1671.205	2,408		8,489						(1,304)	8,489			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/15/2020	07/13/2021	07/13/2021	Expiration	422	1,332,481	3155.22	72,827		269,849						(39,448)	269,849			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/16/2020	07/14/2021	07/14/2021	Expiration	46	76,245	1675.708	1,746		6,317						(946)	6,317			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/16/2020	07/14/2021	07/14/2021	Expiration	7	20,133	2854.37	324		1,396						(176)	1,396			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/16/2020	07/14/2021	07/14/2021	Expiration	386	1,234,015	3197.52	46,783		145,734						(25,341)	145,734			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2020	07/15/2021	07/15/2021	Expiration	206	346,802	1679.639	7,976		28,108						(4,321)	28,108			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2020	07/15/2021	07/15/2021	Expiration	116	332,122	2861.13	5,779		21,585						(3,130)	21,585			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2020	07/15/2021	07/15/2021	Expiration	392	1,263,634	3226.56	68,535		235,558						(37,123)	235,558			
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/16/2020	07/16/2021	07/16/2021	Expiration	159	15,600	98	165		491						(89)	491			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2020	07/16/2021	07/16/2021	Expiration	235	394,436	1679.833	8,835		31,202						(4,786)	31,202			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2020	07/16/2021	07/16/2021	Expiration	333	558,754	1680.448	12,348		43,980						(6,689)	43,980			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2020	07/16/2021	07/16/2021	Expiration	188	539,248	2862.57	9,255		36,606						(5,013)	36,606			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2020	07/16/2021	07/16/2021	Expiration	554	1,781,926	3215.57	87,366		276,766						(47,323)	276,766			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2020	07/16/2021	07/16/2021	Expiration	1,294	4,173,922	3224.73	237,499		826,805						(128,645)	826,805			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2020	07/18/2021	07/18/2021	Expiration	3	8,730	3224.73	189		1,144						(102)	1,144			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2020	07/19/2021	07/19/2021	Expiration	56	93,677	1680.448	2,080		6,736						(1,126)	6,736			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2020	07/19/2021	07/19/2021	Expiration	53	152,883	2862.57	2,782		9,676						(1,507)	9,676			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2020	07/19/2021	07/19/2021	Expiration	697	2,246,977	3224.73	122,470		396,464						(66,338)	396,464			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/22/2020	07/20/2021	07/20/2021	Expiration	162	271,630	1677.845	6,492		21,779						(3,516)	21,779			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/22/2020	07/20/2021	07/20/2021	Expiration	12	34,421	2858.24	599		2,463						(324)	2,463			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/22/2020	07/20/2021	07/20/2021	Expiration	370	1,201,592	3251.84	54,703		173,797						(29,631)	173,797			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/23/2020	07/21/2021	07/21/2021	Expiration	126	211,336	1680.67	4,776		16,974						(2,587)	16,974			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/23/2020	07/21/2021	07/21/2021	Expiration	22	63,385	2863.18	1,040		4,352						(563)	4,352			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/23/2020	07/21/2021	07/21/2021	Expiration	314	1,024,116	3257.3	38,476		108,144						(20,841)	108,144			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2020	07/22/2021	07/22/2021	Expiration	80	134,576	1682.712	3,001		10,390						(1,626)	10,390			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2020	07/22/2021	07/22/2021	Expiration	20	57,361	2866.7	1,222		3,787						(662)	3,787			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2020	07/22/2021	07/22/2021	Expiration	503	1,648,114	3276.02	66,315		191,886						(35,920)	191,886			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2020	07/23/2021	07/23/2021	Expiration	513	862,655	1682.052	19,841		70,166						(10,747)	70,166			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2020	07/23/2021	07/23/2021	Expiration	249	419,331	1682.967	9,351		33,861						(5,065)	33,861			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2020	07/23/2021	07/23/2021	Expiration	133	381,059	2865.71	6,249		26,431						(3,385)	26,431			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2020	07/23/2021	07/23/2021	Expiration	21	60,596	2867.11	1,019		4,222						(552)	4,222			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2020	07/23/2021	07/23/2021	Expiration	1,397	4,493,019	3215.63	230,455		823,994						(124,830)	823,994			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2020	07/23/2021	07/23/2021	Expiration	814	2,634,901	3235.66	135,311		481,393						(73,293)	481,393			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2020	07/26/2021	07/26/2021	Expiration	140	235,234	1682.052	5,410		19,367						(2,931)	19,367			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2020	07/26/2021	07/26/2021	Expiration	25	72,229	2865.71	1,206		5,140						(653)	5,140			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2020	07/26/2021	07/26/2021	Expiration	692	2,226,596	3215.63	122,042		454,742						(66,106)	454,742			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/29/2020	07/27/2021	07/27/2021	Expiration	227	381,489	1683.204	8,545		31,410						(4,629)	31,410			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/29/2020	07/27/2021	07/27/2021	Expiration	24	69,532	2867.74	1,279		5,120						(693)	5,120			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/29/2020	07/27/2021	07/27/2021	Expiration	387	1,254,658	3239.41	73,315		275,705						(39,712)	275,705			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/30/2020	07/28/2021	07/28/2021	Expiration	239	401,801	1681.718	9,241		32,703						(5,006)	32,703			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/30/2020	07/28/2021	07/28/2021	Expiration	5	15,658	2865.08	254		1,061						(137)	1,061			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/30/2020	07/28/2021	07/28/2021	Expiration	472	1,518,191	3218.44	52,873		145,190						(28,639)	145,190			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2020	07/29/2021	07/29/2021	Expiration	241	406,834	1685.33	9,357		34,094						(5,068)	34,094			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2020	07/29/2021	07/29/2021	Expiration	45	129,787	2871.28	2,118		9,269						(1,147)	9,269			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2020	07/29/2021	07/29/2021	Expiration	465	1,515,783	3258.44	68,988		226,741						(37,368)	226,741			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2020	07/30/2021	07/30/2021	Expiration	821	1,379,985	1681.218	31,740		117,398						(17,192)	117,398			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2020	07/30/2021	07/30/2021	Expiration	259	434,954	1681.982	9,873		36,788						(5,348)	36,788			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2020	07/30/2021	07/30/2021	Expiration	61	174,087	2864.46	3,137		13,105						(1,699)	13,105			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2020	07/30/2021	07/30/2021	Expiration	475	1,540,476	3246.22	89,954		325,423						(48,725)	325,423			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2020	07/30/2021	07/30/2021	Expiration	2,089	6,834,689	3271.12	372,027		1,252,664						(201,515)	1,252,664			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2020	08/02/2021	08/02/2021	Expiration	47	133,303	2864.46	2,186		9,402						(1,184)	9,402			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2020	08/02/2021	08/02/2021	Expiration	724	2,368,053	3271.12	145,476		509,100						(78,799)	509,100			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/05/2020	08/03/2021	08/03/2021	Expiration	176	295,681	1681.61	6,919		25,881						(4,324)	25,881			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/05/2020	08/03/2021	08/03/2021	Expiration	18	52,481	2865.24	945		4,137						(590)	4,137			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/05/2020	08/03/2021	08/03/2021	Expiration	406	1,337,130	3294.61	60,809		195,164						(38,006)	195,164			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/06/2020	08/04/2021	08/04/2021	Expiration	25	42,825	1682.532	964		3,536						(602)	3,536			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/06/2020	08/04/2021	08/04/2021	Expiration	38	109,050	2866.84	1,764		7,555						(1,102)	7,555			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/06/2020	08/04/2021	08/04/2021	Expiration	387	1,279,283	3306.51	49,395		138,686						(30,872)	138,686			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2020	08/05/2021	08/05/2021	Expiration	64	107,652	1684.826	2,487		8,846						(1,554)	8,846			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2020	08/05/2021	08/05/2021	Expiration	129	371,067	2870.78	4,935		22,611						(3,084)	22,611			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2020	08/05/2021	08/05/2021	Expiration	590	1,964,857	3327.77	93,963		317,048						(58,727)	317,048			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2020	08/06/2021	08/06/2021	Expiration	386	650,273	1684.17	15,021		55,031						(9,388)	55,031			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2020	08/06/2021	08/06/2021	Expiration	433	731,254	1687.656	17,038		60,246						(10,649)	60,246			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2020	08/06/2021	08/06/2021	Expiration	194	555,573	2869.73	8,427		38,081						(5,267)	38,081			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2020	08/06/2021	08/06/2021	Expiration	84	242,423	2875.68	3,897		16,594						(2,436)	16,594			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2020	08/06/2021	08/06/2021	Expiration	726	2,432,870	3349.16	152,097		560,348						(95,061)	560,348			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2020	08/06/2021	08/06/2021	Expiration	1,052	3,525,281	3351.28	193,705		690,656						(121,065)	690,656			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2020	08/09/2021	08/09/2021	Expiration	68	114,965	1687.656	2,690		9,401						(1,681)	9,401			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2020	08/09/2021	08/09/2021	Expiration	502	1,681,200	3351.28	94,499		337,254						(59,062)	337,254			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/12/2020	08/10/2021	08/10/2021	Expiration	25	41,518	1691.193	947		3,462						(592)	3,462			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/12/2020	08/10/2021	08/10/2021	Expiration	453	1,520,858	3360.47	57,532		167,744						(35,957)	167,744			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/13/2020	08/11/2021	08/11/2021	Expiration	90	153,079	1691.587	3,613		13,296						(2,258)	13,296			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/13/2020	08/11/2021	08/11/2021	Expiration	27	77,329	2882.39	1,376		5,849						(860)	5,849			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/13/2020	08/11/2021	08/11/2021	Expiration	340	1,133,708	3333.69	37,059		99,137						(23,162)	99,137			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/14/2020	08/12/2021	08/12/2021	Expiration	239	405,153	1693.75	9,562		34,610						(5,976)	34,610			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/14/2020	08/12/2021	08/12/2021	Expiration	24	69,072	2886.12	1,264		4,779						(790)	4,779			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/14/2020	08/12/2021	08/12/2021	Expiration	388	1,311,726	3380.35	40,582		105,523						(25,364)	105,523			
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/13/2020	08/13/2021	08/13/2021	Expiration	502	49,200	98	480		1,496						(300)	1,496			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2020	08/13/2021	08/13/2021	Expiration	149	251,464	1691.938	5,809		22,122						(3,631)	22,122			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2020	08/13/2021	08/13/2021	Expiration	262	442,738	1692.215	10,272		38,870						(6,420)	38,870			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2020	08/13/2021	08/13/2021	Expiration	4	10,992	2882.99	204		871						(128)	871			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2020	08/13/2021	08/13/2021	Expiration	41	118,788	2883.39	2,006		8,805						(1,254)	8,805			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2020	08/13/2021	08/13/2021	Expiration	1,188	4,007,324	3372.85	168,620		512,168						(105,388)	512,168			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2020	08/13/2021	08/13/2021	Expiration	459	1,548,311	3373.43	82,263		281,571						(51,414)	281,571			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2020	08/16/2021	08/16/2021	Expiration	66	112,469	1692.215	2,621		10,069						(1,638)	10,069			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2020	08/16/2021	08/16/2021	Expiration	54	155,794	2883.39	2,797		12,209						(1,748)	12,209			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2020	08/16/2021	08/16/2021	Expiration	441	1,489,104	3372.85	75,422		254,270						(47,139)	254,270			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/19/2020	08/17/2021	08/17/2021	Expiration	10	17,672	1692.431	406		1,520						(254)	1,520			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/19/2020	08/17/2021	08/17/2021	Expiration	94	270,517	2883.94	4,707		20,227						(2,942)	20,227			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/19/2020	08/17/2021	08/17/2021	Expiration	319	1,079,942	3381.99	46,574		138,506						(29,109)	138,506			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/20/2020	08/18/2021	08/18/2021	Expiration	117	197,095	1691.319	4,908		16,024						(3,067)	16,024			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/20/2020	08/18/2021	08/18/2021	Expiration	41	118,020	2882.1	1,987		8,111						(1,242)	8,111			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/20/2020	08/18/2021	08/18/2021	Expiration	488	1,655,436	3389.78	51,122		121,364						(31,951)	121,364			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/21/2020	08/19/2021	08/19/2021	Expiration	226	382,187	1690.183	8,905		31,089						(5,566)	31,089			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/21/2020	08/19/2021	08/19/2021	Expiration	283	953,778	3374.85	39,991		120,694						(24,994)	120,694			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/25/2020	08/20/2021	08/20/2021	Expiration	617	1,042,736	1688.885	24,296		88,967						(15,185)	88,967			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2020	08/20/2021	08/20/2021	Expiration	230	387,906	1689.004	9,232		33,067						(5,770)	33,067			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/25/2020	08/20/2021	08/20/2021	Expiration	158	453,779	2878.13	7,553		32,366						(4,721)	32,366			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2020	08/20/2021	08/20/2021	Expiration	41	118,655	2878.37	1,858		8,228						(1,161)	8,228			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2020	08/20/2021	08/20/2021	Expiration	488	1,653,464	3385.51	71,715		222,546						(44,822)	222,546			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/25/2020	08/20/2021	08/20/2021	Expiration	1,293	4,391,417	3397.16	200,464		603,437						(125,290)	603,437			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/25/2020	08/23/2021	08/23/2021	Expiration	130	218,751	1688.885	5,119		18,844						(3,199)	18,844			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/25/2020	08/23/2021	08/23/2021	Expiration	56	161,503	2878.13	2,406		10,876						(1,504)	10,876			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/25/2020	08/23/2021	08/23/2021	Expiration	581	1,974,060	3397.16	101,363		335,478						(63,352)	335,478			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/26/2020	08/24/2021	08/24/2021	Expiration	75	127,453	1693.166	3,059		10,637						(1,912)	10,637			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/26/2020	08/24/2021	08/24/2021	Expiration	466	1,597,282	3431.28	77,830		251,001						(48,644)	251,001			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/27/2020	08/25/2021	08/25/2021	Expiration	99	166,719	1692.044	3,951		14,315						(2,470)	14,315			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/27/2020	08/25/2021	08/25/2021	Expiration	26	75,879	2883.79	1,322		5,580						(826)	5,580			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/27/2020	08/25/2021	08/25/2021	Expiration	390	1,344,453	3443.62	41,713		94,581						(26,071)	94,581			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2020	08/26/2021	08/26/2021	Expiration	228	385,766	1691.987	9,143		31,855						(5,714)	31,855			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2020	08/26/2021	08/26/2021	Expiration	36	104,433	2883.6	1,765		7,178						(1,103)	7,178			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/28/2020	08/26/2021	08/26/2021	Expiration	495	1,720,607	3478.73	69,580		198,024						(43,488)	198,024			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2020	08/27/2021	08/27/2021	Expiration	103	173,817	1693.57	4,137		14,733						(2,586)	14,733			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2020	08/27/2021	08/27/2021	Expiration	294	499,293	1696.045	11,983		41,531						(7,489)	41,531			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2020	08/27/2021	08/27/2021	Expiration	90	260,605	2886.3	4,665		19,138						(2,916)	19,138			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2020	08/27/2021	08/27/2021	Expiration	59	169,612	2890.63	2,964		11,980						(1,852)	11,980			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2020	08/27/2021	08/27/2021	Expiration	383	1,335,652	3484.55	56,895		163,236						(35,559)	163,236			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2020	08/27/2021	08/27/2021	Expiration	1,165	4,086,480	3508.01	181,606		501,453						(113,504)	501,453			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2020	08/30/2021	08/30/2021	Expiration	175	296,828	1696.045	7,154		24,973						(4,471)	24,973			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2020	08/30/2021	08/30/2021	Expiration	75	217,733	2890.63	3,092		13,669						(1,932)	13,669			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2020	08/30/2021	08/30/2021	Expiration	572	2,006,625	3508.01	115,363		362,832						(72,102)	362,832			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/02/2020	08/31/2021	08/31/2021	Expiration	112	190,019	1692.896	4,484		16,399						(2,803)	16,399			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/02/2020	08/31/2021	08/31/2021	Expiration	475	1,662,563	3500.31	77,439		224,379						(48,399)	224,379			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/03/2020	09/01/2021	09/01/2021	Expiration	143	241,925	1694.762	5,855		20,441						(4,147)	20,441			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/03/2020	09/01/2021	09/01/2021	Expiration	15	42,317	2888.61	762		3,093						(540)	3,093			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/03/2020	09/01/2021	09/01/2021	Expiration	377	1,329,470	3526.65	55,407		144,373						(39,246)	144,373			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/04/2020	09/02/2021	09/02/2021	Expiration	32	53,670	1701.983	1,352		4,435						(958)	4,435			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/04/2020	09/02/2021	09/02/2021	Expiration	20	59,108	2900.87	997		4,074						(706)	4,074			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/04/2020	09/02/2021	09/02/2021	Expiration	177	633,783	3580.84	21,198		49,875						(15,016)	49,875			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/09/2020	09/03/2021	09/03/2021	Expiration	422	714,261	1693.288	16,928		61,481						(11,991)	61,481			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2020	09/03/2021	09/03/2021	Expiration	339	574,481	1693.71	13,385		49,294						(9,481)	49,294			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/09/2020	09/03/2021	09/03/2021	Expiration	48	139,409	2886.13	2,191		9,581						(1,552)	9,581			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/09/2020	09/03/2021	09/03/2021	Expiration	1,683	5,766,842	3426.96	298,624		860,970						(211,525)	860,970			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2020	09/03/2021	09/03/2021	Expiration	347	1,197,208	3455.06	43,048		105,925						(30,492)	105,925			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/09/2020	09/06/2021	09/06/2021	Expiration	4	14,364	3426.96	277		2,028						(196)	2,028			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/09/2020	09/07/2021	09/07/2021	Expiration	166	567,277	3426.96	34,123		103,830						(24,170)	103,830			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/10/2020	09/08/2021	09/08/2021	Expiration	198	333,798	1686.4	8,378		28,895						(5,935)	28,895			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/10/2020	09/08/2021	09/08/2021	Expiration	5	15,809	2874.54	269		1,148						(190)	1,148			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/10/2020	09/08/2021	09/08/2021	Expiration	294	979,841	3331.84	62,805		214,678						(44,487)	214,678			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2020	09/09/2021	09/09/2021	Expiration	263	445,818	1692.12	10,789		35,668						(7,642)	35,668			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2020	09/09/2021	09/09/2021	Expiration	120	345,827	2884.3	6,232		23,557						(4,414)	23,557			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2020	09/09/2021	09/09/2021	Expiration	338	1,149,694	3398.96	38,776		97,375						(27,466)	97,375			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2020	09/10/2021	09/10/2021	Expiration	465	784,296	1686.882	18,353		63,087						(13,000)	63,087			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2020	09/10/2021	09/10/2021	Expiration	642	1,084,149	1689.593	25,803		85,326						(18,277)	85,326			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2020	09/10/2021	09/10/2021	Expiration	13	38,008	2875.41	566		2,337						(401)	2,337			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2020	09/10/2021	09/10/2021	Expiration	73	209,330	2880.07	3,724		13,904						(2,638)	13,904			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2020	09/10/2021	09/10/2021	Expiration	503	1,680,992	3339.19	69,501		200,601						(49,230)	200,601			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2020	09/10/2021	09/10/2021	Expiration	1,001	3,343,285	3340.97	159,267		491,397						(112,814)	491,397			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2020	09/13/2021	09/13/2021	Expiration	150	254,044	1689.593	6,046		20,134						(4,283)	20,134			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2020	09/13/2021	09/13/2021	Expiration	586	1,956,154	3340.97	87,943		269,233						(62,293)	269,233			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/16/2020	09/14/2021	09/14/2021	Expiration	158	268,028	1694.198	6,808		19,442						(4,822)	19,442			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/16/2020	09/14/2021	09/14/2021	Expiration	10	29,679	2888.01	502		1,737						(355)	1,737			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/16/2020	09/14/2021	09/14/2021	Expiration	345	1,168,660	3383.54	53,128		157,008						(37,632)	157,008			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/17/2020	09/15/2021	09/15/2021	Expiration	124	209,367	1693.734	5,067		16,096						(3,589)	16,096			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/17/2020	09/15/2021	09/15/2021	Expiration	397	1,349,017	3401.2	39,303		95,189						(27,840)	95,189			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/18/2020	09/16/2021	09/16/2021	Expiration	202	341,963	1695.908	8,036		25,186						(5,692)	25,186			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/18/2020	09/16/2021	09/16/2021	Expiration	22	62,791	2891.01	1,061		3,744						(752)	3,744			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/18/2020	09/16/2021	09/16/2021	Expiration	457	1,545,512	3385.49	57,830		158,059						(40,963)	158,059			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/22/2020	09/17/2021	09/17/2021	Expiration	489	827,922	1692.706	20,119		58,212						(14,251)	58,212			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2020	09/17/2021	09/17/2021	Expiration	322	546,988	1696.22	12,964		37,246						(9,183)	37,246			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/22/2020	09/17/2021	09/17/2021	Expiration	24	69,950	2885.75	1,269		4,143						(899)	4,143			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2020	09/17/2021	09/17/2021	Expiration	24	68,064	2891.67	1,300		4,016						(921)	4,016			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/22/2020	09/17/2021	09/17/2021	Expiration	1,576	5,230,028	3319.47	269,934		841,133						(191,203)	841,133			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2020	09/17/2021	09/17/2021	Expiration	665	2,233,544	3357.01	95,093		273,170						(67,358)	273,170			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/22/2020	09/20/2021	09/20/2021	Expiration	195	329,880	1692.706	8,049		20,856						(5,701)	20,856			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/22/2020	09/20/2021	09/20/2021	Expiration	373	1,239,101	3319.47	69,769		211,108						(49,420)	211,108			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/23/2020	09/21/2021	09/21/2021	Expiration	87	145,572	1682.587	3,552		9,868						(2,516)	9,868			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/23/2020	09/21/2021	09/21/2021	Expiration	66	190,007	2868.59	3,295		10,118						(2,334)	10,118			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/23/2020	09/21/2021	09/21/2021	Expiration	583	1,913,229	3281.06	85,585		244,579						(60,623)	244,579			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2020	09/22/2021	09/22/2021	Expiration	279	470,664	1684.774	11,484		32,739						(8,135)	32,739			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2020	09/22/2021	09/22/2021	Expiration	11	30,573	2872.37	575		1,770						(407)	1,770			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2020	09/22/2021	09/22/2021	Expiration	547	1,814,634	3315.57	77,535		220,370						(54,920)	220,370			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2020	09/23/2021	09/23/2021	Expiration	356	596,640	1676.433	14,379		47,509						(10,185)	47,509			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2020	09/23/2021	09/23/2021	Expiration	489	1,581,256	3236.92	72,237		226,718						(51,168)	226,718			
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/24/2020	09/24/2021	09/24/2021	Expiration	133	13,000	98	125		410						(88)	410			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2020	09/24/2021	09/24/2021	Expiration	175	293,841	1678.158	7,023		23,055						(4,974)	23,055			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2020	09/24/2021	09/24/2021	Expiration	1,293	2,174,193	1681.762	50,659		165,567						(35,883)	165,567			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2020	09/24/2021	09/24/2021	Expiration	29	83,630	2861.13	2,024		5,797						(1,434)	5,797			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2020	09/24/2021	09/24/2021	Expiration	149	426,771	2867.24	7,576		27,270						(5,367)	27,270			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2020	09/24/2021	09/24/2021	Expiration	659	2,137,917	3246.59	98,634		310,735						(69,866)	310,735			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2020	09/24/2021	09/24/2021	Expiration	1,382	4,558,325	3298.46	228,148		724,631						(161,605)	724,631			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2020	09/27/2021	09/27/2021	Expiration	371	624,110	1681.762	14,604		47,681						(10,345)	47,681			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2020	09/27/2021	09/27/2021	Expiration	7	20,969	2867.24	401		1,411						(284)	1,411			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2020	09/27/2021	09/27/2021	Expiration	542	1,786,951	3298.46	120,103		415,663						(85,073)	415,663			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/30/2020	09/28/2021	09/28/2021	Expiration	715	1,206,971	1687.158	30,174		80,339						(21,373)	80,339			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/30/2020	09/28/2021	09/28/2021	Expiration	140	401,582	2876.63	6,988		21,022						(4,949)	21,022			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/30/2020	09/28/2021	09/28/2021	Expiration	409	1,371,454	3351.6	68,241		191,968						(48,337)	191,968			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/01/2020	09/29/2021	09/29/2021	Expiration	645	1,085,670	1684.199	26,273		77,322						(18,610)	77,322			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/01/2020	09/29/2021	09/29/2021	Expiration	28	79,714	2871.59	1,487		4,827						(1,053)	4,827			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/01/2020	09/29/2021	09/29/2021	Expiration	610	2,034,496	3335.47	75,381		188,622						(53,395)	188,622			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/02/2020	09/30/2021	09/30/2021	Expiration	686	1,157,322	1687.208	27,660		70,005						(19,592)	70,005			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/02/2020	09/30/2021	09/30/2021	Expiration	41	118,618	2876.71	2,230		5,192						(1,580)	5,192			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/02/2020	09/30/2021	09/30/2021	Expiration	461	1,549,684	3363	57,329		139,578						(40,608)	139,578			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/05/2020	10/01/2021	10/01/2021	Expiration	499	841,696	1686.904	20,201		53,886						(15,992)	53,886			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/06/2020	10/01/2021	10/01/2021	Expiration	500	844,783	1689.525	20,275		52,689						(16,051)	52,689			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/05/2020	10/01/2021	10/01/2021	Expiration	67	192,098	2876.16	3,660		10,463						(2,898)	10,463			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/06/2020	10/01/2021	10/01/2021	Expiration	181	521,393	2880.66	9,339		25,768						(7,393)	25,768			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/06/2020	10/01/2021	10/01/2021	Expiration	1,481	4,959,648	3348.44	261,090		755,879						(206,696)	755,879			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/05/2020	10/01/2021	10/01/2021	Expiration	695	2,350,521	3380.8	103,970		274,641						(82,310)	274,641			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/06/2020	10/04/2021	10/04/2021	Expiration	44	74,178	1689.525	1,788		4,500						(1,415)	4,500			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/06/2020	10/04/2021	10/04/2021	Expiration	11	30,509	2880.66	598		1,570						(473)	1,570			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/06/2020	10/04/2021	10/04/2021	Expiration	322	1,077,211	3348.44	78,563		237,978						(62,196)	237,978			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/07/2020	10/05/2021	10/05/2021	Expiration	300	508,056	1695.716	12,346		30,170						(9,774)	30,170			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/07/2020	10/05/2021	10/05/2021	Expiration	26	74,845	2891.31	1,390		3,639						(1,101)	3,639			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/07/2020	10/05/2021	10/05/2021	Expiration	562	1,914,772	3408.63	69,631		166,727						(55,125)	166,727			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/08/2020	10/06/2021	10/06/2021	Expiration	128	215,804	1692.225	5,266		13,602						(4,169)	13,602			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/08/2020	10/06/2021	10/06/2021	Expiration	20	56,495	2885.48	1,243		2,898						(984)	2,898			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/08/2020	10/06/2021	10/06/2021	Expiration	375	1,258,851	3360.95	50,902		131,689						(40,298)	131,689			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/09/2020	10/07/2021	10/07/2021	Expiration	86	146,921	1698.64	3,746		9,157						(2,966)	9,157			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/09/2020	10/07/2021	10/07/2021	Expiration	41	119,301	2896.39	1,980		5,441						(1,568)	5,441			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/09/2020	10/07/2021	10/07/2021	Expiration	315	1,075,712	3419.45	41,937		110,576						(33,200)	110,576			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/13/2020	10/08/2021	10/08/2021	Expiration	155	264,744	1703.311	6,486		15,394						(5,135)	15,394			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/14/2020	10/08/2021	10/08/2021	Expiration	448	764,272	1704.713	18,801		43,776						(14,884)	43,776			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/13/2020	10/08/2021	10/08/2021	Expiration	98	285,671	2904.38	5,285		13,258						(4,184)	13,258			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/14/2020	10/08/2021	10/08/2021	Expiration	44	128,564	2906.87	2,327		5,653						(1,842)	5,653			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/13/2020	10/08/2021	10/08/2021	Expiration	542	1,866,684	3446.83	96,548		269,326						(76,434)	269,326			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/14/2020	10/08/2021	10/08/2021	Expiration	1,300	4,518,791	3477.13	218,158		592,836						(172,708)	592,836			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/14/2020	10/11/2021	10/11/2021	Expiration	128	218,798	1704.713	5,404		12,180						(4,278)	12,180			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/14/2020	10/11/2021	10/11/2021	Expiration	34	98,831	2906.87	1,879		4,368						(1,488)	4,368			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/14/2020	10/11/2021	10/11/2021	Expiration	326	1,133,631	3477.13	75,354		217,519						(59,655)	217,519			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/14/2020	10/12/2021	10/12/2021	Expiration	44	75,737	1707.547	1,856		4,070						(1,469)	4,070			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/14/2020	10/12/2021	10/12/2021	Expiration	101	294,329	2911.76	5,357		12,350						(4,241)	12,350			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/14/2020	10/12/2021	10/12/2021	Expiration	627	2,217,073	3534.22	86,429		205,708						(68,423)	205,708			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/15/2020	10/13/2021	10/13/2021	Expiration	280	477,508	1703.649	11,412		27,375						(9,035)	27,375			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/15/2020	10/13/2021	10/13/2021	Expiration	65	188,978	2905.11	3,179		7,874						(2,517)	7,874			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/15/2020	10/13/2021	10/13/2021	Expiration	312	1,096,922	3511.93	45,113		110,881						(35,714)	110,881			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/16/2020	10/14/2021	10/14/2021	Expiration	285	485,529	1703.181	12,478		32,025						(9,878)	32,025			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/16/2020	10/14/2021	10/14/2021	Expiration	617	2,151,023	3488.67	77,662		187,840						(61,482)	187,840			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/19/2020	10/15/2021	10/15/2021	Expiration	332	565,624	1704.327	13,858		37,445						(10,971)	37,445			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/20/2020	10/15/2021	10/15/2021	Expiration	956	1,629,532	1704.668	39,598		107,529						(31,348)	107,529			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/19/2020	10/15/2021	10/15/2021	Expiration	22	63,063	2906.32	1,167		3,434						(924)	3,434			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/20/2020	10/15/2021	10/15/2021	Expiration	39	112,085	2907.02	2,031		5,853						(1,608)	5,853			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/19/2020	10/15/2021	10/15/2021	Expiration	551	1,917,840	3483.34	72,052		188,383						(57,041)	188,383			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/20/2020	10/15/2021	10/15/2021	Expiration	1,813	6,315,326	3483.81	319,833		955,437						(253,201)	955,437			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/20/2020	10/18/2021	10/18/2021	Expiration	105	178,971	1704.668	4,063		11,534						(3,216)	11,534			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/20/2020	10/18/2021	10/18/2021	Expiration	110	318,979	2907.02	6,434		17,500						(5,093)	17,500			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/20/2020	10/18/2021	10/18/2021	Expiration	399	1,389,004	3483.81	79,647		250,050						(63,054)	250,050			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/21/2020	10/19/2021	10/19/2021	Expiration	48	82,298	1698.361	1,983		5,842						(1,570)	5,842			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/21/2020	10/19/2021	10/19/2021	Expiration	44	127,938	2896.34	2,374		7,620						(1,879)	7,620			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/21/2020	10/19/2021	10/19/2021	Expiration	426	1,461,445	3426.92	72,293		222,027						(57,232)	222,027			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/22/2020	10/20/2021	10/20/2021	Expiration	166	282,328	1700.516	6,974		20,652						(5,521)	20,652			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/22/2020	10/20/2021	10/20/2021	Expiration	22	64,403	2900.11	1,410		3,949						(1,117)	3,949			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIRGSYRVFCH09	10/22/2020	10/20/2021	10/20/2021	Expiration	539	1,855,985	3443.12	72,937		197,268						(57,742)	197,268			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2020	10/21/2021	10/21/2021	Expiration	251	426,892	1699.843	10,630		31,305						(8,415)	31,305			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2020	10/21/2021	10/21/2021	Expiration	24	69,604	2898.93	1,415		4,050						(1,120)	4,050			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2020	10/21/2021	10/21/2021	Expiration	340	1,167,122	3435.56	38,831		101,323						(30,741)	101,323			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2020	10/22/2021	10/22/2021	Expiration	98	166,472	1702.408	4,112		12,186						(3,255)	12,186			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2020	10/22/2021	10/22/2021	Expiration	361	614,380	1704.072	15,421		44,330						(12,208)	44,330			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2020	10/22/2021	10/22/2021	Expiration	27	77,384	2903.38	1,849		4,944						(1,464)	4,944			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2020	10/22/2021	10/22/2021	Expiration	284	824,488	2906.2	12,520		41,222						(9,911)	41,222			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2020	10/22/2021	10/22/2021	Expiration	509	1,759,394	3453.49	67,473		187,427						(53,416)	187,427			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2020	10/22/2021	10/22/2021	Expiration	1,332	4,616,474	3465.39	191,607		544,387						(151,689)	544,387			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2020	10/25/2021	10/25/2021	Expiration	69	116,913	1704.072	2,935		8,620						(2,323)	8,620			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2020	10/25/2021	10/25/2021	Expiration	32	92,133	2906.2	1,880		5,937						(1,488)	5,937			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2020	10/25/2021	10/25/2021	Expiration	423	1,465,689	3465.39	68,918		210,095						(54,560)	210,095			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/28/2020	10/26/2021	10/26/2021	Expiration	364	616,400	1695.373	15,348		49,244						(12,151)	49,244			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/28/2020	10/26/2021	10/26/2021	Expiration	22	63,824	2891.43	1,462		4,411						(1,158)	4,411			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/28/2020	10/26/2021	10/26/2021	Expiration	685	2,328,038	3400.97	116,517		380,147						(92,242)	380,147			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/29/2020	10/27/2021	10/27/2021	Expiration	128	216,626	1687.83	5,459		17,318						(4,322)	17,318			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/29/2020	10/27/2021	10/27/2021	Expiration	20	57,457	2878.54	1,316		3,915						(1,042)	3,915			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/29/2020	10/27/2021	10/27/2021	Expiration	666	2,257,583	3390.68	86,346		242,617						(68,357)	242,617			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2020	10/28/2021	10/28/2021	Expiration	244	409,475	1674.884	10,032		38,399						(7,942)	38,399			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2020	10/28/2021	10/28/2021	Expiration	18	51,234	2856.56	808		3,793						(640)	3,793			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2020	10/28/2021	10/28/2021	Expiration	624	2,040,029	3271.03	58,322		127,766						(46,172)	127,766			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2020	10/29/2021	10/29/2021	Expiration	560	938,356	1676.769	23,459		86,917						(18,572)	86,917			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2020	10/29/2021	10/29/2021	Expiration	460	772,428	1678.272	19,156		70,792						(15,165)	70,792			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2020	10/29/2021	10/29/2021	Expiration	143	409,136	2859.82	7,496		32,685						(5,935)	32,685			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2020	10/29/2021	10/29/2021	Expiration	1,479	4,837,231	3269.96	227,141		771,805						(179,820)	771,805			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2020	10/29/2021	10/29/2021	Expiration	578	1,914,769	3310.11	70,301		212,662						(55,655)	212,662			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2020	11/01/2021	11/01/2021	Expiration	237	397,353	1676.769	9,974		37,738						(7,896)	37,738			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2020	11/01/2021	11/01/2021	Expiration	3	9,800	2859.82	123		644						(98)	644			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2020	11/01/2021	11/01/2021	Expiration	715	2,338,677	3269.96	99,780		325,536						(78,992)	325,536			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/04/2020	11/02/2021	11/02/2021	Expiration	134	226,735	1688.248	6,235		20,455						(5,456)	20,455			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/04/2020	11/02/2021	11/02/2021	Expiration	5	14,806	2879.47	339		1,161						(297)	1,161			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/04/2020	11/02/2021	11/02/2021	Expiration	473	1,564,499	3310.24	84,112		313,622						(73,598)	313,622			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/05/2020	11/03/2021	11/03/2021	Expiration	9	14,684	1695.39	367		1,297						(321)	1,297			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/05/2020	11/03/2021	11/03/2021	Expiration	73	211,044	2891.65	4,010		16,136						(3,509)	16,136			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/05/2020	11/03/2021	11/03/2021	Expiration	983	3,312,445	3369.16	102,993		259,046						(90,119)	259,046			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2020	11/04/2021	11/04/2021	Expiration	146	247,305	1692.44	6,653		22,221						(5,821)	22,221			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2020	11/04/2021	11/04/2021	Expiration	15	42,426	2886.62	976		3,311						(854)	3,311			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2020	11/04/2021	11/04/2021	Expiration	298	1,027,701	3443.44	33,227		89,819						(29,074)	89,819			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2020	11/05/2021	11/05/2021	Expiration	45	77,040	1699.419	1,934		6,722						(1,692)	6,722			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2020	11/05/2021	11/05/2021	Expiration	258	438,990	1699.681	10,887		38,232						(9,526)	38,232			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2020	11/05/2021	11/05/2021	Expiration	127	367,822	2899.11	6,851		27,091						(5,995)	27,091			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2020	11/05/2021	11/05/2021	Expiration	1,236	4,339,419	3509.44	194,214		642,220						(169,937)	642,220			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2020	11/05/2021	11/05/2021	Expiration	1,214	4,263,047	3510.45	121,537		282,612						(106,345)	282,612			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2020	11/07/2021	11/07/2021	Expiration	3	10,810	3509.44	191		1,323						(167)	1,323			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2020	11/08/2021	11/08/2021	Expiration	16	26,698	1699.681	665		2,334						(582)	2,334			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2020	11/08/2021	11/08/2021	Expiration	306	1,073,523	3509.44	64,260		243,948						(56,227)	243,948			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/12/2020	11/09/2021	11/09/2021	Expiration	91	155,763	1713.461	3,847		12,247						(3,366)	12,247			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/12/2020	11/09/2021	11/09/2021	Expiration	39	114,292	2922.74	2,133		7,499						(1,867)	7,499			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/12/2020	11/09/2021	11/09/2021	Expiration	347	1,231,162	3550.5	57,167		197,955						(50,021)	197,955			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2020	11/10/2021	11/10/2021	Expiration	376	647,145	1720.403	16,437		47,595						(14,383)	47,595			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2020	11/10/2021	11/10/2021	Expiration	44	127,804	2934.62	2,441		7,872						(2,136)	7,872			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2020	11/10/2021	11/10/2021	Expiration	726	2,572,743	3545.53	79,703		190,771						(69,740)	190,771			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2020	11/11/2021	11/11/2021	Expiration	188	322,531	1717.56	8,128		24,452						(7,112)	24,452			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2020	11/11/2021	11/11/2021	Expiration	619	2,212,863	3572.66	59,771		134,114						(52,299)	134,114			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2020	11/12/2021	11/12/2021	Expiration	136	233,297	1712.71	5,949		19,122						(5,205)	19,122			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2020	11/12/2021	11/12/2021	Expiration	814	1,399,493	1719.113	34,428		109,069						(30,124)	109,069			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2020	11/12/2021	11/12/2021	Expiration	45	132,365	2921.44	3,023		9,365						(2,645)	9,365			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2020	11/12/2021	11/12/2021	Expiration	71	208,724	2932.38	3,836		13,553						(3,357)	13,553			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2020	11/12/2021	11/12/2021	Expiration	291	1,027,767	3537.01	43,026		131,660						(37,647)	131,660			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2020	11/12/2021	11/12/2021	Expiration	1,330	4,769,702	3585.15	191,027		569,514						(167,149)	569,514			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2020	11/15/2021	11/15/2021	Expiration	143	246,658	1719.113	6,092		19,406						(5,331)	19,406			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2020	11/15/2021	11/15/2021	Expiration	17	49,980	2932.38	1,000		3,462						(875)	3,462			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2020	11/15/2021	11/15/2021	Expiration	442	1,585,046	3585.15	81,003		276,095						(70,878)	276,095			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/18/2020	11/16/2021	11/16/2021	Expiration	155	267,224	1726.354	7,268		20,111						(6,360)	20,111			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/18/2020	11/16/2021	11/16/2021	Expiration	13	38,776	2944.82	869		2,455						(760)	2,455			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/18/2020	11/16/2021	11/16/2021	Expiration	455	1,649,743	3626.91	71,128		216,421						(62,237)	216,421			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2020	11/17/2021	11/17/2021	Expiration	158	272,507	1723.216	6,867		20,364						(6,009)	20,364			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2020	11/17/2021	11/17/2021	Expiration	39	114,046	2939.51	2,207		7,250						(1,931)	7,250			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2020	11/17/2021	11/17/2021	Expiration	583	2,105,829	3609.53	76,188		208,544						(66,664)	208,544			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2020	11/18/2021	11/18/2021	Expiration	148	254,192	1719.13	6,380		19,099						(5,583)	19,099			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2020	11/18/2021	11/18/2021	Expiration	22	64,632	2932.49	1,474		4,086						(1,289)	4,086			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2020	11/18/2021	11/18/2021	Expiration	365	1,302,755	3567.79	44,255		117,865						(38,723)	117,865			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2020	11/19/2021	11/19/2021	Expiration	605	1,040,153	1718.199	26,108		78,107						(22,844)	78,107			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2020	11/19/2021	11/19/2021	Expiration	200	344,475	1720.061	8,629		25,466						(7,550)	25,466			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2020	11/19/2021	11/19/2021	Expiration	57	166,211	2931.09	3,064		10,294						(2,681)	10,294			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2020	11/19/2021	11/19/2021	Expiration	6	17,543	2934.16	196		692						(172)	692			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2020	11/19/2021	11/19/2021	Expiration	2,295	8,162,993	3557.54	301,560		860,548						(263,865)	860,548			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2020	11/19/2021	11/19/2021	Expiration	561	2,010,672	3581.87	72,193		198,834						(63,169)	198,834			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2020	11/21/2021	11/21/2021	Expiration	8	27,605	3557.54	544		3,899						(476)	3,899			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2020	11/22/2021	11/22/2021	Expiration	40	67,899	1718.199	1,711		5,222						(1,497)	5,222			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2020	11/22/2021	11/22/2021	Expiration	19	55,598	2931.09	1,112		3,749						(973)	3,749			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2020	11/22/2021	11/22/2021	Expiration	341	1,213,765	3557.54	49,843		153,153						(43,613)	153,153			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/25/2020	11/23/2021	11/23/2021	Expiration	333	572,924	1722.096	14,442		43,612						(12,637)	43,612			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/25/2020	11/23/2021	11/23/2021	Expiration	2	6,168	2937.87	142		395						(124)	395			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/25/2020	11/23/2021	11/23/2021	Expiration	452	1,615,341	3577.59	64,028		188,832						(56,024)	188,832			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2020	11/24/2021	11/24/2021	Expiration	179	308,154	1725.499	7,611		22,305						(6,660)	22,305			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/27/2020	11/24/2021	11/24/2021	Expiration	152	262,505	1728.68	6,615		18,483						(5,788)	18,483			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2020	11/24/2021	11/24/2021	Expiration	8	23,583	2943.53	483		1,306						(423)	1,306			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/27/2020	11/24/2021	11/24/2021	Expiration	5	13,965	2949.12	321		815						(281)	815			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2020	11/24/2021	11/24/2021	Expiration	562	2,038,195	3629.65	60,707		138,304						(53,118)	138,304			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/27/2020	11/24/2021	11/24/2021	Expiration	1,165	4,236,064	3635.41	131,432		305,415						(115,003)	305,415			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2020	11/25/2021	11/25/2021	Expiration	7	25,509	3629.65	469		3,778						(411)	3,778			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2020	11/26/2021	11/26/2021	Expiration	80	138,086	1725.129	3,507		8,528						(3,069)	8,528			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2020	11/26/2021	11/26/2021	Expiration	6	10,539	1725.499	262		648						(230)	648			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2020	11/26/2021	11/26/2021	Expiration	48	140,948	2942.96	2,733		7,036						(2,391)	7,036			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2020	11/26/2021	11/26/2021	Expiration	143	519,119	3629.65	26,613		81,089						(23,286)	81,089			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2020	11/26/2021	11/26/2021	Expiration	734	2,669,057	3638.35	130,262		392,715						(113,979)	392,715			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2020	11/29/2021	11/29/2021	Expiration	155	267,385	1725.129	6,818		17,554						(5,966)	17,554			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2020	11/29/2021	11/29/2021	Expiration	334	1,214,887	3638.35	58,246		184,078						(50,965)	184,078			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/02/2020	11/30/2021	11/30/2021	Expiration	425	732,130	1721.686	19,475		38,078						(17,040)	38,078			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/02/2020	11/30/2021	11/30/2021	Expiration	61	178,075	2937.23	3,473		7,336						(3,039)	7,336			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/02/2020	11/30/2021	11/30/2021	Expiration	709	2,568,774	3621.63	114,639		326,248						(100,309)	326,248			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/03/2020	12/01/2021	12/01/2021	Expiration	163	281,212	1723.49	7,087		13,467						(6,791)	13,467			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/03/2020	12/01/2021	12/01/2021	Expiration	31	90,642	2940.32	1,780		3,368						(1,706)	3,368			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/03/2020	12/01/2021	12/01/2021	Expiration	881	3,224,913	3662.45	113,376		263,872						(108,652)	263,872			
S&P 500 Dividend Aristocrats																								
Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2020	12/02/2021	12/02/2021	Expiration	175	301,490	1722.223	7,510		17,498						(7,197)	17,498			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2020	12/02/2021	12/02/2021	Expiration	36	104,370	2938.16	2,505		4,800						(2,401)	4,800			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2020	12/02/2021	12/02/2021	Expiration	673	2,469,007	3669.01	69,472		143,389						(66,578)	143,389			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2020	12/03/2021	12/03/2021	Expiration	120	207,579	1722.679	5,273		12,218						(5,053)	12,218			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2020	12/03/2021	12/03/2021	Expiration	319	550,954	1728.884	14,821		30,335						(14,203)	30,335			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2020	12/03/2021	12/03/2021	Expiration	7	21,459	2938.98	515		1,004						(494)	1,004			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2020	12/03/2021	12/03/2021	Expiration	29	84,128	2949.63	1,529		3,387						(1,465)	3,387			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2020	12/03/2021	12/03/2021	Expiration	574	2,104,856	3666.72	83,093		208,313						(79,631)	208,313			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2020	12/03/2021	12/03/2021	Expiration	1,013	3,746,715	3699.12	149,796		369,089						(143,555)	369,089			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2020	12/06/2021	12/06/2021	Expiration	108	186,379	1728.884	5,051		11,174						(4,840)	11,174			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2020	12/06/2021	12/06/2021	Expiration	34	99,840	2949.63	1,695		4,109						(1,625)	4,109			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2020	12/06/2021	12/06/2021	Expiration	561	2,073,721	3699.12	111,396		322,901						(106,754)	322,901			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/09/2020	12/07/2021	12/07/2021	Expiration	339	584,046	1724.827	16,353		38,179						(15,672)	38,179			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/09/2020	12/07/2021	12/07/2021	Expiration	77	226,262	2942.78	4,488		12,383						(4,301)	12,383			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/09/2020	12/07/2021	12/07/2021	Expiration	759	2,800,819	3691.96	92,737		220,435						(88,873)	220,435			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/10/2020	12/08/2021	12/08/2021	Expiration	182	315,144	1727.127	8,005		20,311						(7,671)	20,311			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/10/2020	12/08/2021	12/08/2021	Expiration	24	71,384	2946.71	1,379		3,804						(1,321)	3,804			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/10/2020	12/08/2021	12/08/2021	Expiration	581	2,152,135	3702.25	73,672		182,433						(70,602)	182,433			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2020	12/09/2021	12/09/2021	Expiration	138	238,490	1727.728	6,105		15,164						(5,851)	15,164			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2020	12/09/2021	12/09/2021	Expiration	699	2,567,810	3672.82	72,592		152,534						(69,567)	152,534			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2020	12/10/2021	12/10/2021	Expiration	558	962,991	1724.798	26,001		65,504						(24,917)	65,504			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2020	12/10/2021	12/10/2021	Expiration	304	523,832	1725.428	12,991		35,428						(12,450)	35,428			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2020	12/10/2021	12/10/2021	Expiration	71	208,617	2942.89	4,009		11,722						(3,842)	11,722			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2020	12/10/2021	12/10/2021	Expiration	21	62,612	2943.93	1,196		3,476						(1,146)	3,476			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2020	12/10/2021	12/10/2021	Expiration	1,189	4,354,473	3663.46	183,494		525,188						(175,848)	525,188			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2020	12/10/2021	12/10/2021	Expiration	623	2,285,677	3668.1	77,857		193,092						(74,613)	193,092			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2020	12/13/2021	12/13/2021	Expiration	346	596,637	1724.798	16,169		40,797						(15,495)	40,797			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2020	12/13/2021	12/13/2021	Expiration	45	131,054	2942.89	2,532		7,443						(2,427)	7,443			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2020	12/13/2021	12/13/2021	Expiration	301	1,103,214	3663.46	65,338		211,097						(62,616)	211,097			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/16/2020	12/14/2021	12/14/2021	Expiration	364	625,827	1720.285	15,771		43,500						(15,114)	43,500			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/16/2020	12/14/2021	12/14/2021	Expiration	40	116,612	2935.3	2,033		6,302						(1,948)	6,302			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/16/2020	12/14/2021	12/14/2021	Expiration	545	1,986,550	3647.49	75,704		191,584						(72,550)	191,584			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/17/2020	12/15/2021	12/15/2021	Expiration	51	88,554	1726.287	2,488		6,093						(2,385)	6,093			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/17/2020	12/15/2021	12/15/2021	Expiration	23	67,887	2945.54	1,548		3,847						(1,483)	3,847			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/17/2020	12/15/2021	12/15/2021	Expiration	749	2,768,969	3694.62	83,113		177,969						(79,650)	177,969			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2020	12/16/2021	12/16/2021	Expiration	389	670,501	1724.708	16,628		47,813						(15,936)	47,813			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2020	12/16/2021	12/16/2021	Expiration	3	8,197	2942.81	189		485						(181)	485			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2020	12/16/2021	12/16/2021	Expiration	345	1,275,508	3701.17	40,484		93,437						(38,797)	93,437			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2020	12/17/2021	12/17/2021	Expiration	711	1,227,966	1725.891	31,804		78,677						(30,479)	78,677			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2020	12/17/2021	12/17/2021	Expiration	227	391,606	1727.261	9,908		24,760						(9,495)	24,760			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2020	12/17/2021	12/17/2021	Expiration	82	242,199	2944.82	4,655		12,515						(4,461)	12,515			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2020	12/17/2021	12/17/2021	Expiration	48	141,163	2947.14	2,682		7,215						(2,570)	7,215			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2020	12/17/2021	12/17/2021	Expiration	1,212	4,497,504	3709.41	204,635		544,080						(196,109)	544,080			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2020	12/17/2021	12/17/2021	Expiration	563	2,095,668	3722.48	75,828		183,642						(72,668)	183,642			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2020	12/20/2021	12/20/2021	Expiration	239	412,004	1725.891	10,671		24,609						(10,226)	24,609			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2020	12/20/2021	12/20/2021	Expiration	562	2,086,143	3709.41	87,984		213,118						(84,318)	213,118			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/23/2020	12/21/2021	12/21/2021	Expiration	124	214,451	1723.079	5,576		13,949						(5,343)	13,949			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/23/2020	12/21/2021	12/21/2021	Expiration	29	85,151	2940.13	1,720		4,718						(1,648)	4,718			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/23/2020	12/21/2021	12/21/2021	Expiration	1,054	3,895,044	3694.92	169,455		448,024						(162,394)	448,024			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/24/2020	12/22/2021	12/22/2021	Expiration	75	128,942	1720.345	3,275		8,856						(3,139)	8,856			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/24/2020	12/22/2021	12/22/2021	Expiration	53	154,184	2935.44	2,850		8,411						(2,731)	8,411			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/24/2020	12/22/2021	12/22/2021	Expiration	1,314	4,844,899	3687.26	159,039		367,918						(152,412)	367,918			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2020	12/23/2021	12/23/2021	Expiration	266	458,714	1721.803	11,835		32,122						(11,342)	32,122			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2020	12/23/2021	12/23/2021	Expiration	467	804,776	1723.286	21,005		55,614						(20,129)	55,614			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2020	12/23/2021	12/23/2021	Expiration	11	32,012	2938.01	613		1,853						(587)	1,853			
SPXD5UN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2020	12/23/2021	12/23/2021	Expiration	3	8,348	2940.48	173		497						(166)	497			
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2020	12/23/2021	12/23/2021	Expiration	704	2,599,448	3690.01	74,710		168,876						(71,598)	168,876			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P Digital		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2020	12/23/2021	12/23/2021	Expiration	564	2,088,093	3703.06	118,985		389,736						(114,028)	389,736			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2020	12/27/2021	12/27/2021	Expiration	199	343,265	1723.286	8,994		25,307						(8,619)	25,307			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2020	12/27/2021	12/27/2021	Expiration	204	600,207	2940.48	11,458		35,918						(10,981)	35,918			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2020	12/27/2021	12/27/2021	Expiration	425	1,573,065	3703.06	92,754		322,539						(88,890)	322,539			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/30/2020	12/28/2021	12/28/2021	Expiration	73	125,989	1725.08	3,228		9,318						(3,093)	9,318			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/30/2020	12/28/2021	12/28/2021	Expiration	57	168,749	2943.75	3,085		10,043						(2,957)	10,043			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/30/2020	12/28/2021	12/28/2021	Expiration	1,032	3,856,082	3735.36	152,108		416,298						(145,770)	416,298			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2020	12/29/2021	12/29/2021	Expiration	57	98,452	1722.352	2,609		7,593						(2,500)	7,593			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2020	12/29/2021	12/29/2021	Expiration	79	232,203	2939.13	4,820		14,300						(4,619)	14,300			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2020	12/29/2021	12/29/2021	Expiration	518	1,929,676	3727.04	72,988		189,531						(69,947)	189,531			
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/04/2021	12/30/2021	12/30/2021	Expiration	362	623,972	1725.166	15,724		46,693						(15,069)	46,693			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/04/2021	12/30/2021	12/30/2021	Expiration	17	51,223	2943.87	918		3,039						(880)	3,039			
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/04/2021	12/30/2021	12/30/2021	Expiration	750	2,799,411	3732.04	90,163		209,179						(86,406)	209,179			
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2020	12/31/2021	12/31/2021	Expiration	69	6,800	98	73		164						(70)	164			
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/31/2020	12/31/2021	12/31/2021	Expiration	51	5,138	100	79								(75)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/05/2021	12/31/2021	12/31/2021	Expiration	478	825,579	1728.78	22,043		60,900						(21,125)	60,900			
SPXDSUN Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/05/2021	12/31/2021	12/31/2021	Expiration	78	230,047	2950.19	5,229		14,226						(5,026)	14,226			
S&P 500 Index Option PTPT		N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/05/2021	12/31/2021	12/31/2021	Expiration	1,317	4,947,396	3756.07	197,857		525,303						(189,613)	525,303			
0209999999. Subtotal - Purchased Options - Hedging Other - Other												46,666,577		161,780,359			XXX			(20,836,947)	161,780,359			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												46,666,577		161,780,359			XXX			(20,836,947)	161,780,359			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other												46,666,577		161,780,359			XXX			(20,836,947)	161,780,359			XXX
0499999999. Total Purchased Options												46,666,577		161,780,359			XXX			(20,836,947)	161,780,359			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												46,666,577		161,780,359			XXX			(20,836,947)	161,780,359			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												46,666,577		161,780,359			XXX			(20,836,947)	161,780,359			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX									
AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY 85LNZLR1WR9SYRVFCH09	Y	N			24,340,687		24,340,687	86,025,668		86,025,668		
0299999999. Total NAIC 1 Designation					24,340,687		24,340,687	86,025,668		86,025,668		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals					24,340,687		24,340,687	86,025,668		86,025,668		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					24,340,687							

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
CITIBANK	NEW YORK, NY					(6,189,498)	XXX
JPMORGAN CHASE BANK	NEW YORK, NY					(581,993)	XXX
STATE STREET BANK	BOSTON, MA					10,536,415	XXX
WEST BANK	WEST DES MOINES, IA					425,220	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			4,190,144	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			4,190,144	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			4,190,144	XXX

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

1. January	2,959,783	4. April	1,880,526	7. July	(7,742,629)	10. October	1,204,994,607
2. February	(11,265,399)	5. May	4,604,334	8. August	7,478,147	11. November	(252,567)
3. March	3,907,699	6. June	3,946,111	9. September	1,970,923	12. December	4,190,144

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
09248U-70-0	BLACKROCK PROVIDENT T-FUND MONEY MARKET		12/23/2021			44,446,000		45,109
38141W-25-7	GOLDMAN SACHS GOLDMAN SACHS SQ GOVT SERVICE		09/01/2021			57,573		771
38141W-27-3	GOLDMAN SACHS MONEY MARKET		12/31/2021			61,617,585		45,705
48120O-67-0	JPMorgan US Government Money M MONEY MARKET		12/23/2021			4,868,603	539	41,969
857492-70-6	STATE STREET INST US GOVT FUND MONEY MARKET		12/30/2021			693,670,630		137,720
949921-12-6	Wells Fargo Government Money M MONEY MARKET		12/31/2021			55,936,685		41,134
8699999. Subtotal - All Other Money Market Mutual Funds						860,597,076	539	312,409
9999999 - Total Cash Equivalents						860,597,076	539	312,409

1.

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Statutory Requirement			107,388	113,867
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Statutory Requirement			34,169	36,230
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	Statutory Requirement	3,000,152,716	3,092,485,722		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Statutory Requirement			97,625	103,516
23. Michigan MI	B	Statutory Requirement			292,876	310,547
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Statutory Requirement			200,610	208,312
30. New Hampshire NH	B	Statutory Requirement			514,847	516,127
31. New Jersey NJ						
32. New Mexico NM	B	Statutory Requirement			202,945	212,880
33. New York NY						
34. North Carolina NC	B	Statutory Requirement			601,830	624,937
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Statutory Requirement			122,031	129,395
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Statutory Requirement			567,246	548,577
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	3,000,152,716	3,092,485,722	2,741,567	2,804,388
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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