

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

# GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Gr	· — — —		63312 Employer's ID N	Number13-1935920							
Organized under the Laws of	(Current) (Pr Ohio	ior) Sta	ate of Domicile or Port of Entry	OH							
Country of Domicile		United States of	America								
Licensed as business type:	Life,	Accident and Health [X] Frat	ternal Benefit Societies [ ]								
Incorporated/Organized	12/29/1961		Commenced Business	08/13/1963							
Statutory Home Office	301 East Fourth	Street	(	Cincinnati, OH, US 45202							
	(Street and Nurr	ber)	(City or Te	own, State, Country and Zip Code)							
Main Administrative Office		301 East Fourth									
	incinnati, OH, US 45202	(Street and Nu	mber)	er) 513-357-3300							
(City or To	wn, State, Country and Zip Co	de)	(Area	a Code) (Telephone Number)							
Mail Address	Post Office Box 5420										
	(Street and Number or P.O	Box)		own, State, Country and Zip Code)							
Primary Location of Books and R	ecords	301 East Fourt	h Street								
	incinnati, OH, US 45202	(Street and Nu	mber)								
	wn, State, Country and Zip Co	de)	(Are:	513-357-3300 a Code) (Telephone Number)							
Internet Website Address		www,massmutu		( Coophone Names)							
_			lai.com								
Statutory Statement Contact		yhew Earle II ame)	1	513-412-1735 (Area Code) (Telephone Number)							
	rearle@gaig.com			(Area Code) (Telephone Number) 513-412-1673							
	(E-mail Address)			(FAX Number)							
President	Mark Francis M	OFFICER									
Secretary			Treasurer Appointed Actuary								
,		<del></del>		Richard Lee Sullon							
Adrienne Susa	n Baglier	OTHER  Michael Robert F		Michael Harrison Haney							
Brian Patrick S	ponaugle	THE		wiidiaei namson naney							
		DIRECTORS OR 1	RUSTEES								
Dominic Luses Geoffrey James		Elizabeth Ward C									
Paul Anthony I		Roger William C Mark Francis M		Michael Robert Fanning # Michael James O'Connor #							
Eric William F	Partlan #	Gareth Fielding		Arthur William Wallace III #							
State of County of	Ohio Hamilton	- ss									
obtainly of	Hamilton	====									
statement, together with related e condition and affairs of the said re in accordance with the NAIC Anr rules or regulations require diffe respectively. Furthermore, the sc	which the absolute property of xhibits, schedules and explana porting entity as of the reporting the porting entity as the statement in the prences in reporting not related to the statement of the statement of the cope of this attestation by the cope of this attestation by the statement of the statement	in the said reporting entity, fre- tions therein contained, annex- ig period stated above, and of if Accounting Practices and Pra- ed to accounting practices a described officers also include	e and clear from any liens or ked or referred to, is a full and its income and deductions the occedures manual except to tr and procedures, according to	ing entity, and that on the reporting period stated above claims thereon, except as herein stated, and that this true statement of all the assets and liabilities and of the erefrom for the period ended, and have been completed the extent that: (1) state law may differ; or, (2) that state the best of their information, knowledge and belief electronic filing with the NAIC, when required, that is an erequested by various regulators in lieu of or in addition							
IN ()	has .	#2/14	Mof	- October							
Mark Francis Mueth President	ung	John Paul Gro Secretary		Christopher Patrick Miliano Treasurer							
Subscribed and sworn to before m	ne this		a. Is this an original filing?     b. If no,     1. State the amendment	Yes [ X ] No [ ]							
Sharking	& Bannon	ž	2. Date filed	***************************************							
	C C A L L L A PA		<ol><li>Number of pages attac</li></ol>	eneo .							

# OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT



SHERRI L BARNES Notary Public State of Ohio My Comm. Expires August 9, 2025

# **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)			31, 141,557,754	27,578,284,997
	Stocks (Schedule D):		***************************************		
2.	2.1 Preferred stocks	394 393 831		394,393,831	326 423 823
	2.2 Common stocks			663,654,272	
3.	Mortgage loans on real estate (Schedule B):	500,004,272		500,004,272	922,042,024
0.	3.1 First liens	2 148 469 101		2 148 469 101	1 577 832 226
	3.2 Other than first liens.			0	
4.	Real estate (Schedule A):				
٦.	4.1 Properties occupied by the company (less \$				
	encumbrances)			0	0
	4.2 Properties held for the production of income (less				
	\$ encumbrances)			0	66 050 992
	4.3 Properties held for sale (less \$			-	
	encumbrances)			0	0
5.	Cash (\$253,415,054 , Schedule E - Part 1), cash equivalents				
0.	(\$				
	investments (\$	1.008.880.265		1.008.880.265	2,047,399,245
6.	Contract loans (including \$ premium notes)			64 , 178 , 436	69,997,359
7.	Derivatives (Schedule DB)			706,855,811	
8.	Other invested assets (Schedule BA)			1,092,315,061	
9.	Receivables for securities			84,612,970	
10.	Securities lending reinvested collateral assets (Schedule DL)				0
11.	Aggregate write-ins for invested assets				0
12.	Subtotals, cash and invested assets (Lines 1 to 11)				
	Title plants less \$ charged off (for Title insurers	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , ,	, , , ,
	only)			0	0
	Investment income due and accrued				
15.	Premiums and considerations:	,	, .	, ,	, , ,
	15.1 Uncollected premiums and agents' balances in the course of collection.	1,131,501	19,043	1,112,458	1,367,520
	15.2 Deferred premiums and agents' balances and installments booked but	, ,	,	, ,	, ,
	deferred and not yet due (including \$				
	earned but unbilled premiums)	7,502,270	1,788,430	5,713,840	6,441,432
	15.3 Accrued retrospective premiums (\$	, ,	, ,	, ,	, , ,
	contracts subject to redetermination (\$			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3.837.809	1.092.692	2.745.117	4.067.250
	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				
	Current federal and foreign income tax recoverable and interest thereon			0	
	Net deferred tax asset			61,699,034	
19.	Guaranty funds receivable or on deposit			2,114,276	
20.	Electronic data processing equipment and software			342,845	522,322
21.	Furniture and equipment, including health care delivery assets	,		,	,
	(\$)	289,688	289,688	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates				0
23.	Receivables from parent, subsidiaries and affiliates				131,180
24.	Health care (\$0 ) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets				
26.	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	38,408,565,408	27,247,217	38,381,318,191	35,776,746,245
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	67 583 584		67,583,584	20, 406, 356
28.		38,476,148,992	27,247,217	38,448,901,775	35,797,152,601
20.	Total (Lines 26 and 27)  DETAILS OF WRITE-INS	30,470,140,932	21,241,211	30,440,901,773	33,737,132,001
1101.					
1101.					
1102.					
1103. 1198.	Summary of remaining write-ins for Line 11 from overflow page				0
1198.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
	Funds held as collateral		-	408,306,658	054 000 445
	Company-owned life insurance			212,646,798	351,330,445
2502. 2503.	Accrued contractual fee income			35,607,832	35,546,150
	Summary of remaining write-ins for Line 25 from overflow page			140,474	2,607,760
2598.		665,792,998	9,091,236	656,701,762	596,104,442
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	000,792,998	3,031,230	000,701,702	J90, 104,442

# **LIABILITIES, SURPLUS AND OTHER FUNDS**

	·	1 Current Year	2 Prior Year
1.			
	included in Line 6.3 (including \$559,728 Modco Reserve)	33,231,720,248	30, 127,660,056
2. 3.	Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	58,728,683	55,007,419
3. 4.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)  Contract claims:		1,532,959,003
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	270, 181,600	216,450,014
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	423,516	397, 186
5.	Policyholders' dividends/refunds to members \$ and coupons \$ due		_
	and unpaid (Exhibit 4, Line 10)	0	0
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)		
7.	6.3 Coupons and similar benefits (including \$ Modco)		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less		
	\$ discount; including \$ 22,480 accident and health premiums (Exhibit 1,		
	Part 1, Col. 1, sum of lines 4 and 14)	265,263	279, 112
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 \$		
	Service Act		
	9.3 Other amounts payable on reinsurance, including \$ 462,013 assumed and \$ 3,972,310		
	ceded	4,434,323	6,730,484
10	9.4 Interest maintenance reserve (IMR, Line 6)	95,332,234	54,851,469
10.	Commissions to agents due or accrued-life and annuity contracts \$	4 012 640	3 668 117
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)		
13.	Transfers to Separate Accounts due or accrued (net) (including \$0 accrued for expense		
4.4	allowances recognized in reserves, net of reinsured allowances)	0	
14. 15.1	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	8,464,907	
	Net deferred tax liability		
16.	Unearned investment income		346,657
17.	Amounts withheld or retained by reporting entity as agent or trustee	650,859	1,521,443
	Amounts held for agents' account, including \$936,969 agents' credit balances		
19.	Remittances and items not allocated	40,337,453	36,653,392
20. 21.	Net adjustment in assets and liabilities due to foreign exchange rates  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)	504,145,594	410,701,293
	24.02 Reinsurance in unauthorized and certified (\$0 ) companies	0	0
	24.04 Payable to parent, subsidiaries and affiliates	3 406 847	1 372 595
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	160 605 705	0
	24.10 Payable for securities lending		
	24.11 Capital notes \$ and interest thereon \$		
25.	Aggregate write-ins for liabilities	453, 156, 089	373,255,987
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	35,503,197,569	32,879,554,457
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)		32,899,960,813
29. 30.	Common capital stock Preferred capital stock		1,507,500
31.	Aggregate write-ins for other than special surplus funds		0
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	815, 178,800	813,960,675
34.	Aggregate write-ins for special surplus funds		
35. 36.	Unassigned funds (surplus)	2,061,434,322	2,081,723,613
30.	36.1shares 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 \$	2,876,613,122	2,895,684,288
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,878,120,622	2,897,191,788
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	38,448,901,775	35,797,152,601
2501	DETAILS OF WRITE-INS	407 500 055	054 055 005
2501. 2502.	Liability for funds held as collateral		
2502. 2503.	Unclaimed property		
2598.	Summary of remaining write-ins for Line 25 from overflow page	564.740	4,442.732
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	453,156,089	373,255,987
3101.			
3102.			
3103. 3198.	Summary of remaining write-ins for Line 31 from overflow page		
3190.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		0
3401.	Totals (Lines 3101 tillu 3103 pius 3130)(Line 31 above)		
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	U	0

# **SUMMARY OF OPERATIONS**

1. Pigramum and annuly considerations in the annula contract part betting contracts (Sahta) 1, Port 1, Line 204, Col. 1, Lines 2 Constitutions of the page contracts contract with the contigued to time to the contract of			1 Current Year	2 Prior Year
1.83   1.78   1.83   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   7.8   1.83   1.83   7.8   1.83   1.	1.	Col. 11)		
4 Annotation of Interest Numberson (PARC). Line 5) 6 Separah Asserts et again from processions calcularing parties of record. 7 Reverwer dustrianed to remainines colled parties 1, Part 2, Line 31, Co. 1) 7 Reverwer dustrianed to remainines colled. 8 National Parties of Parties 1, Part 2, Line 31, Co. 1) 8 National Parties of Parties 1, Part 2, Line 31, Co. 1) 9 Appropriate order of since and section of the s	l l			
5. Separation Accounts and again from operations excluding random grants of losses         0         Commissions and expense allowances on minimative send of position (1) (Part 2, Line 24, Loc 1)         50, 50, 50, 70         1 (5, 50, 50, 70)         1 (5, 50, 50, 70)         1 (5, 50, 50, 70)         1 (5, 50, 50, 70)         1 (5, 50, 50, 70)         2 (5, 50, 50, 70)         3 (5, 50, 50, 70)         3 (5, 50, 70)				
1.00   1.00		AMORIZATION OF INTEREST MAINTENANCE RESERVE (IMR, LINE 5)  Separate Accounts net gain from operations evoluting unrealized gains or losses	23,320,307	11,009,274
7.   Reserve adjustments on instructions conted.	l l	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	(50,838,072)	(26,622,658)
A Income from hose accordanced with recultament management, administration and contract guarantees from Separation   2, 92, 21   3, 40, 115   33   33   34   35   35   35   35   3	7.	Reserve adjustments on reinsurance ceded	0	0
Accounts  2 Company and fees for dispose hypo contracts.  2 Company and fees for dispose hypo contracts.  2 Company and fees for 0.31  Total Clarke 1 to 0.31  Total Clarke 1	8.			
8 2 Clarges and fees for despectages contracts			0	0
8.3 Agraegate virtie-lis for inacellaneous income 9. Total (Line) 16.3 5. 9. T		8.2 Charges and fees for denosit-type contracts	2 982 321	
5. Total (Lives 1 to 8.3)		8.3 Aggregate write-ins for miscellaneous income	121,342,110	480,397,951
11   Matured ondorwomen's (concluding journated animal pure ondownemb)	9.			
12	10.	Death benefits	21,971,707	19,905,157
13. Disability benefits and benefits under accident and health contracts	11.	Matured endowments (excluding guaranteed annual pure endowments)	2,455,222	
14.   Coupons, guaranteed annual pure endoxments and smint benefits   2, 207, 591, 174, 266   13, 600, 600, 600, 600, 600, 600, 600, 60	l l			
15   Summetion bemedits and withdrawasis for life contracts   2.97, 351, 211   2.106, 644, 410   17. Interest and adjustments on contract or depose-type contract funds   11.6 Feb. 38.0   12.5 88.3 3.0   1				
16.   Gioup conventions   18,678   30   23,869,307   18,678   30   18,			U	
11	l l			
18.   Payments on supplementary contracts with the contingences   3,107, 781, 584, (4,68), (26,88), (28, 20), (28,				
15		Payments on supplementary contracts with life contingencies		
2.1	19.	Increase in aggregate reserves for life and accident and health contracts	3, 107, 781, 456	
2, Line 31, Col. 1)	20.		6,335,573,126	(1,004,999,790)
22	21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part	004 500 070	404 045 046
23. General insurance expenses and featernal expenses (Exhibit 2, Line 10, Cols. 1.2. 2, 4 and 6).   1.60, 284 34 7, 987, 513	00	Z, Line 31, Col. 1)	284,590,6/6	
24		General insurance expenses and fraternal expenses (Exhibit 2 Line 10, Cols 1, 2, 3, 4 and 6)	145 205 505	
25	l l	Insurance taxes, licenses and fees, excluding federal income taxes (Fxhibit 3. Line 7. Cols. 1 + 2 + 3 + 5)	12 632 943	7 987 513
26. Net transfers to or (from) Separate Accounts net of reinsurance		Increase in loading on deferred and uncollected premiums	(145,778)	435.953
27. Aggregate write-ins for deductions   5.888, 965   7.674.498     28. Totals (Lines 20 is 27)   6.898.29.977   (678, 341, 588)     29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 32)     29. Net gain from operations after dividends by policyholders, refunds to members and before federal income taxes (Line 9 minus Line 30)     20. Dividens non-operations after dividends by policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)     20. Dividens non-operations after dividends by policyholders, refunds to members and before realized capital gains (ordinary of the 30 minus Line 30)     21. Federal and forcegin income taxes incurred (excluding tax on capital gains)     22. Federal and forcegin income taxes incurred (excluding tax on capital gains)     23. Net gain from operations after dividends to policyholders, refunds to members and before realized capital gains (excluding gains (ordinary)     24. Refunds (apital gains (social)     25. Line 30, 17. Line 3	l l	Net transfers to or (from) Separate Accounts net of reinsurance	36,813,702	10,572,550
Net gain from operations before dividends to policyholdens, refunds to members and federal income taxes (Line 9 minus Line 29)   300 Dividends to policyholders and refunds to members and before federal income taxes (Line 29 minus Line 30)   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,683   12,787   10,787   12,	27.	Aggregate write-ins for deductions	3,885,365	7,674,458
Line 289	28.		6,819,233,977	(678,341,598)
10.00   Dividends to policyhodders and refunds to members   12,787   10,633	29.		055 740 070	040 750 700
131 Not gain from operations after dividends to policyhodders, refunds to members and before federal income taxes (Line 29 minus Line 30)	20			
minus Line 30)			12,707	10,003
22. Federal and foreign income taxes incurred (excluding tax on capital gains)   45, 482, 515 (61, 942, 277)	31.		255.729.591	340.743.115
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains (closses) (Les Al minus Line 32)   402,686,382   210,287,078   402,686,382   34. Net realized capital gains (losses) (excluding gains (losses) (resoluding gains	32.	·		, ,
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMIR) less capital gains tax of \$ 1.18,746,759 (218,592,712)	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)	210,267,078	402,686,392
39, Not income (Line 33 plus Line 34)   CAPITAL AND SURPLUS ACCOUNT   2, 187, 197, 187   2, 188, 113, 251   39, 013, 837   1184, 093, 680   2, 387, 197, 184   39, 680   39, 380, 380   380, 390, 390, 380   380, 390, 390, 380   380, 390, 380   380, 390, 390, 380   380, 390, 380   380, 390, 390, 380   380, 390, 390, 390   380, 390, 390, 390, 390, 390, 390, 390, 39	34.			(0.40 -00 -40)
Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)   2,897, 191, 788   2,888, 113, 251   37. Net income (Line 35)   329, 013, 837   184, 093, 680   329, 013, 837   184, 093, 680   329, 013, 837   380, 680, 382, 275   39. Change in net unrealized capital gains (losses) less capital gains tax of \$ 2,053, 602   25,495, 993   380, 559   21,172, 846   41. Change in net deferred income tax   39, 380, 559   21,172, 846   41. Change in net deferred income tax   39, 380, 559   21,172, 846   41. Change in notandhilted assets   (20,714, 380)   12,852,229   42. Change in lability for reisurance in unauthorized and certified companies   (20,714, 380)   12,852,229   42. Change in reserve on account of change in valuation basis, (increase) or decrease   0	0.5			
36. Capital and surplus. December 31, prior year (Page 3, Line 36, Col. 2)  7. Net income (Line 35)  7. Net income (Line 35)  8. Change in net unrealized capital gains (losses) less capital gains tax of \$ 2,053,602  7. Change in net unrealized capital gains (losses) less capital gains tax of \$ 2,053,602  7. Change in net unrealized foreign exchange capital gain (loss)  8. Change in net unrealized foreign exchange capital gain (loss)  8. Change in net deferred income tax  8. 39,360,559  7. 1742,866  7. Change in liability for reinsurance in unauthorized and certified companies  8. Change in inservine unauthorized and certified companies  8. Change in reserve on account of change in valuation basis, (increase) or decrease  9. Gay, 444, 301)  8. Surplus (contributed to windrawn from Separate Accounts Outing period)  9. Change in treasury stock (Page 3, Lines 36, 1 and 36, 2, Col. 2 minus Col. 1)  9. Change in surplus in Separate Accounts Statement  9. Cumulative effect of changes in accounting principles  9. Capital changes:  50. Capital changes:  50. 1 Paid in  50. 2 Transferred from surplus (Stock Dividend)  51. 3 Transferred from surplus (Stock Dividend)  51. 3 Transferred from capital  51. 4 Change in surplus as a result of reinsurance  9. Dividends to stockholders  9. Surplus as a result of reinsurance  9. Dividends to stockholders  9. Aggregate write-ins for gains and losses in surplus  9. 1,217, 126  9. Separate write-ins for gains and losses in surplus  9. Surplus and surplus. December 31, current year (Lines 37 through 53)  9. Capital and surplus. December 31, current year (Lines 37 through 53)  9. Capital and surplus. December 31, current year (Lines 37 through 53)  9. Capital and surplus. December 31, current year (Lines 37 through 53)  9. Capital and surplus. December 31, current year (Lines 37 through 53)  9. Capital and surplus. December 31, current year (Lines 37 through 53)  9. Capital and surplus. December 31, current year (Lines 37 through 53)  9. Capital and surplus. December 31, current year (L	35.	, ,	329,013,837	184,093,680
377 Net Income (Line 35)   329,013,837   184,093,680   329,013,837   3184,093,680   320,013,837   320,013	36		2 897 191 788	2 868 113 251
38. Change in net unrealized capital gains (losses) less capital gain tax of \$ 2,053,602   25,495,993   66,352,275   39. Change in net unrealized foreign exchange capital gain (loss)   39,300,559   21,742,846   41. Change in net deferred income tax   (20,714,380)   12,852,229   42. Change in lability for reinsurance in unauthorized and certified companies   (20,714,380)   12,852,229   43. Change in reserve on account of change in valuation basis, (increase) or decrease   (30,444,301)   28,451,520   44. Change in saset valuation reserve   (33,444,301)   28,451,520   45. Change in treasury stock (Page 3, Lines 36,1 and 36,2, Col. 2 minus Col. 1)   (30,444,301)   28,451,520   46. Surplus (contributed to) withdrawn from Separate Accounts during period   (30,444,301)   (30,444,301	l l	Net income (I inc 35)		
Change in net unrealized foreign exchange capital gain (loss)	l l			
40   Change in net deferred income tax   39,360,559   21,742,846   12,852,229   22. Change in Inability for reinsurance in unauthorized and certified companies   0   0   0   0   0   0   0   0   0	39.	Change in net unrealized foreign exchange capital gain (loss)		
4.2. Change in lability for reinsurance in unauthorized and certified companies         0         0         0           4.2. Change in reserve on account of change in valuation basis, (increase) or decrease         0         0         0           4.5. Change in server on account of change in valuation reserve.         (93,444,301)         28,451,520           4.5. Change in server on surplus in Separate Accounts during period         0         0           4.7. Other changes in surplus in Separate Accounts Statement         0         0           4.6. Change in surplus notes         0         0           4.9. Cumulative effect of changes in accounting principles         0         0           5.0. Transferred from surplus (Stock Dividend)         (1,005,000)         0           5.0. Transferred from surplus (Stock Dividend)         (1,005,000)         0           5.1. Paid in         1,1,005,000         11,005,000           5.1. Z Transferred to capital (Slock Dividend)         1,1,005,000         11,005,000           5.1. Z Transferred to capital (Slock Dividend)         (300,000,000)         (285,000,000)           5.1. Z Transferred to capital (Slock Dividend)         (300,000,000)         (285,000,000)           5.1. Z Transferred to capital (Slock Dividend)         (300,000,000)         (285,000,000)           5.1. Z Transferred to capital (Slock Dividend)	40.	Change in net deferred income tax	39,360,559	21,742,846
43. Change in reserve on account of change in valuation basis, (increase) or decrease 40. Change in asset valuation reserve 41. Change in sexet valuation reserve 42. Change in streasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1). 43. Surplus (contributed to) withdrawn from Separate Accounts during period 44. Change in surplus in Separate Accounts during period 45. Change in surplus in Separate Accounts during period 46. Change in surplus in Separate Accounts during period 47. Other changes is surplus in Separate Accounts during period 48. Change in surplus 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 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 writte-ins for gains and losses in surplus 54. Aggregate writte-ins for gains and losses in surplus 55. Capital and surplus for the year (Lines 37 through 53) 56. DETALS OF WRITE-INS 68. DETALS OF WRITE-INS 68. DETALS OF WRITE-INS 68. 30.30. Interest on company-owned life insurance 6.08.07.11 for fee income 67.569,563 67.387,590 69.30.2 Interest on company-owned life insurance 6.08.07.11 for fee income 6.08.07.150,28.46 69.30.30. Reinsurance apperience refund 69.30.30. Interest on company-owned life insurance 6.08.67.11 6, 105,248 69.30.30. Seminarance apperience refund 69.30.30. Interest on company-owned life insurance 6.08.67.11 6, 105,248 69.30.30. Seminarance reperience refund 69.30.30. Interest on company-owned life insurance 69.30.30. Interest	41.			
44. Change in asset valuation reserve 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 to surplus 50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.4 Change in surplus as a result of reinsurance 51.2 Dividends to stockholders 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)  DETAILS OF WRITE-INS 08.301. Contractual r ider fee income 08.302. Interest on company-omed life insurance 6.7,569,563 6.303.8 Summary of remaining write-ins for Line 8.3 from overflow page 192,990 103,398. Summary of remaining write-ins for Line 8.3 from overflow page 192,990 103,389. Summary of remaining write-ins for Line 8.3 from overflow page 192,990 103,389. Summary of remaining write-ins for Line 8.3 from overflow page 192,990 103,389. Summary of remaining write-ins for Line 27 from overflow page 192,990 104,380. Summary of remaining write-ins for Line 27 from overflow page 104,380. Summary of remaining write-ins for Line 27 from overflow page 105,090 107,190				
45. Change in treasury stock (Page 3, Lines 36, 1 and 36,2 Col. 2 minus Col. 1).         0         0           48. Surplus (contributed to hy withdrawn from Separate Accounts during period	l l	Change in reserve on account of change in valuation basis, (increase) or decrease	U	U
46.   Surplus (contributed to) withdrawn from Separate Accounts during period		Change in asset valuation reserve	(93,444,301)	28,451,520
47. Other changes in surplus in Separate Accounts Statement         Change in surplus notes.           48. Change in surplus notes.         (1,005,000)           50. Capital changes:         (1,005,000)           50.1 Paid in         (1,005,000)           50.2 Transferred from surplus (Stock Dividend).         (1,005,000)           50.3 Transferred to surplus (Stock Dividend).         (1,005,000)           51.2 Transferred to capital (Stock Dividend).         (1,005,000)           51.3 Transferred from capital.         (300,000,000)           51.4 Change in surplus as a result of reinsurance.         (300,000,000)           52. Dividends to stockholders.         (300,000,000)           53. Aggregate write-ins for gains and losses in surplus.         (1,19,071,166)           54. Net change in capital and surplus for the year (Lines 37 through 53)         (19,071,166)           55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)         2,878,120,622         2,887,191,788           DETAILS OF WRITE-INS         08.301. Contractual rider fee income         67,569,563         67,387,590           08.302. Interest on company-oned life insurance         6,008,711         6,105,248           08.303. Reinsurance experience refund         4,7,552,446         70,682,453           08.399. Totals (Lines 90,301 thru 08,303 plus 08,398)(Line 8,3 above)         121,342,				
48.   Change in surplus notes   Cumulative effect of changes in accounting principles   Capital changes:   (1,005,000)	l l			
50. Capital changes:				
Solid   Falcin   Solid   Sol	49.	Cumulative effect of changes in accounting principles		
50.2 Transferred from surplus (Stock Dividend)   50.3 Transferred to surplus   51.5 Surplus adjustment:   51.1 Paid in   1,005,000   51.2 Transferred to capital (Stock Dividend)   1,005,000   51.2 Transferred from capital   51.4 Change in surplus as a result of reinsurance   (300,000,000)   (285,000	50.			
50.3 Transferred to surplus  51. Surplus adjustment: 51.1 Paid in 51.2 Transferred from capital 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53.2 Magnegate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53). 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)  56. All the change in capital and surplus for the year (Lines 36 + 54) (Page 3, Line 38)  57. Superalls of WRITE-INS  58. DETAILS OF WRITE-INS  58. OB 30.1 Contractual r ider fee income 58.301. Contractual r ider fee income 59.302. Interest on company-owned l ife insurance 59.303. Reinsurance experience refund 59.308. Summary of remaining write-ins for Line 8.3 from overflow page 59.309. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)  59. Summary of remaining write-ins for Line 27 from overflow page 59. Summary of remaining write-ins for Line 27 above) 59. Summary of remaining write-ins for Line 27 above) 59. Summary of remaining write-ins for Line 27 above) 59. Summary of remaining write-ins for Line 27 above) 59. Summary of remaining write-ins for Line 58 from overflow page 59. Obstacled that the summary of the summary of tremaining write-ins for Line 58 from overflow page 59. Obstacled that the summary of the summary of tremaining write-ins for Line 58 from overflow page 59. Obstacled that the summary of tremaining write-ins for Line 58 from overflow page 69. Obstacled that the summary of the summary of tremaining write-ins for Line 58 from overflow page 69. Obstacled that the summary of tremaining write-ins for Line 58 from overflow page 79. Obstacled the summary of tremaining write-ins for Line 58 from overflow page 79. Obstacled the summary of tremaining write-ins for Line 58 from overflow page 79. Obstacled the summary of tremaining write-ins for Line 58 from overflow page 79. Obstacled the summary of tremaining write-ins for Line 58 from overflow page 79. Obstacled the summ				, , , ,
51. Surplus adjustment:       1,005,000         51.1 Paid in       1,005,000         51.2 Transferred to capital (Stock Dividend)       1,005,000         51.3 Transferred from capital       (300,000,000)         52. Dividends to stockholders       (300,000,000)         53. Aggregate write-ins for gains and losses in surplus       1,217,126         54. Net change in capital and surplus for the year (Lines 37 through 53)       (19,071,166)       29,078,537         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       2,878,120,622       2,897,191,788         DETAILS OF WRITE-INS         08.301. Contractual rider fee income       67,569,563       67,387,590         08.302. Interest on company-owned life insurance       6,026,711       6,105,248         08.308. Summary of remaining write-ins for Line 8.3 from overflow page       192,990       336,212,660         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2702.       2703.       3,885,365       7,674,458         5301. Employee and agent stock option contribution       3,885,365       7,674,458         5302. Brothers Management transferred to GAFRI       (1,000)         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0				
51.1 Paid in	51			
51.2 Transferred to capital (Stock Dividend)       51.3 Transferred from capital         51.3 Transferred from capital       (300,000,000)         52. Dividends to stockholders       (300,000,000)         52. Dividends to stockholders       (300,000,000)         53. Aggregate write-ins for gains and losses in surplus       1,217,126         54. Net change in capital and surplus for the year (Lines 37 through 53)       (19,071,166)       29,078,537         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       2,878,120,622       2,887,191,788         DETAILS OF WRITE-INS         08.301. Contractual rider fee income       67,569,563       67,387,590         08.302. Interest on company-owned life insurance       6,026,711       6,105,248         08.303. Reinsurance experience refund       47,552,846       70,692,453         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       192,990       336,212,660         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2702.       2703.       2708.       3,885,365       7,674,458         2709. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5301. Employee and agent stock option contribution       1,218,126       585,987	51.			1.005.000
51.3 Transferred from capital       51.4 Change in surplus as a result of reinsurance       .(300,000,000)       (285,000,000)         52. Dividends to stockholders       .(300,000,000)       (285,000,000)         53. Aggregate write-ins for gains and losses in surplus       1,217,126       585,987         54. Net change in capital and surplus for the year (Lines 37 through 53)       (19,071,166)       29,078,537         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       2,878,120,622       2,887,191,788         DETAILS OF WRITE-INS         08.301. Contractual rider fee income       67,569,563       67,387,590         08.302. Interest on company-owned life insurance       6,026,711       6,105,248         08.303. Reinsurance experience refund       47,552,846       70,692,453         08.309. Summary of remaining write-ins for Line 8.3 from overflow page       192,990       336,212,660         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,389,951         2701. Reinsurance fee       3,885,365       7,674,458         2702. 2703. 2703. 2703. 2709. 27				
52. Dividends to stockholders       (300,000,000)       (285,000,000)         53. Aggregate write-ins for gains and losses in surplus       1,217,126       585,987         54. Net change in capital and surplus for the year (Lines 37 through 53)       (19,071,166)       29,078,537         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       2,878, 120,622       2,897, 191,788         DETAILS OF WRITE-INS         08.301. Contractual rider fee income       67,569,563       .67,387,590         08.302. Interest on company-owned life insurance       6,026,711       6,105,248         08.303. Reinsurance experience refund       .47,552,846       .70,692,453         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2701. Reinsurance fee       3,885,365       7,674,458         2702. 2703       2703       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         3301. Employee and agent stock option contribution       1,218,126       595,987         3302. Brothers Management transferred to GAFRI       (1,000)         3303. Summary of remaining write-ins for Line 53 from overflow page       .0       .0				
53. Aggregate write-ins for gains and losses in surplus       1,217,126       585,987         54. Net change in capital and surplus for the year (Lines 37 through 53)       (19,071,166)       29,078,537         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       2,878,120,622       2,897,191,788         DETAILS OF WRITE-INS         08.301. Contractual rider fee income       67,569,563       67,387,590         08.302. Interest on company-owned life insurance       6,026,711       6,105,248         08.303. Reinsurance experience refund       47,552,846       70,692,453         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       192,990       336,212,660         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2701. Reinsurance fee       3,885,365       7,674,458         2703. 2703. 2703. 2708. Summary of remaining write-ins for Line 27 from overflow page       0       0         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5301. Employee and agent stock option contribution       1,218,126       585,987         5302. Brothers Management transferred to GAFRI       (1,000)       0       0 </td <td></td> <td></td> <td></td> <td></td>				
54.       Net change in capital and surplus for the year (Lines 37 through 53)       (19,071,166)       29,078,537         55.       Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       2,878,120,622       2,897,191,788         DETAILS OF WRITE-INS         08.301.       Contractual rider fee income       67,569,563       67,387,590         08.302.       Interest on company-owned life insurance       6,026,711       6,105,248         08.303.       Reinsurance experience refund       47,552,846       70,692,453         08.398.       Summary of remaining write-ins for Line 8.3 from overflow page       192,990       336,212,660         08.399.       Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2701.       Reinsurance fee       3,885,365       7,674,458         2703.       3       Summary of remaining write-ins for Line 27 from overflow page       0       0         2799.       Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5302.       Employee and agent stock option contribution       1,218,126       585,987         5303.       Brothers Management transferred to GAFRI       (1,000)         5308.       Summary of remaining write-ins for Line 53 from overflow page <t< td=""><td></td><td></td><td></td><td></td></t<>				
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       2,878,120,622       2,897,191,788         DETAILS OF WRITE-INS         08.301. Contractual rider fee income       67,569,563       67,387,590         08.302. Interest on company-owned life insurance       6,026,711       6,105,248         08.303. Reinsurance experience refund       47,552,846       70,692,453         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       192,990       336,212,660         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2701. Reinsurance fee       3,885,365       7,674,458         2702.       3       3,885,365       7,674,458         2703.       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5301. Employee and agent stock option contribution       1,218,126       585,987         5302. Brothers Management transferred to GAFRI       (1,000)         5308. Summary of remaining write-ins for Line 53 from overflow page       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0				
DETAILS OF WRITE-INS         08.301. Contractual rider fee income       .67,569,563       .67,387,590         08.302. Interest on company-owned life insurance       .6,026,711       .6,105,248         08.303. Reinsurance experience refund       .47,552,846       .70,692,453         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       .192,990       .336,212,660         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       .121,342,110       .480,397,951         2701. Reinsurance fee       .3,885,365       .7,674,458         2702.            2703.             2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)				, ,
08.301. Contractual rider fee income       67,569,563       67,387,590         08.302. Interest on company-owned life insurance       6,026,711       6,105,248         08.303. Reinsurance experience refund       47,552,846       70,692,453         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       192,990       336,212,660         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2701. Reinsurance fee       3,885,365       7,674,458         2702.       2703.       3         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5301. Employee and agent stock option contribution       1,218,126       585,987         5302. Brothers Management transferred to GAFRI       (1,000)       5303.         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0	55.	7 7 9 7	2,010,120,622	2,091,191,788
08.302. Interest on company-owned life insurance       6,026,711       6,105,248         08.303. Reinsurance experience refund       47,552,846       70,692,453         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       192,990       336,212,660         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2701. Reinsurance fee       3,885,365       7,674,458         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5301. Employee and agent stock option contribution       1,218,126       585,987         5302. Brothers Management transferred to GAFRI       (1,000)         5303.       (1,000)       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0	08 301		67 569 563	67 387 590
08.303. Reinsurance experience refund       47,552,846       70,692,453         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       192,990       336,212,660         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2701. Reinsurance fee       3,885,365       7,674,458         2702.       2703.       2799. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5301. Employee and agent stock option contribution       1,218,126       585,987         5302. Brothers Management transferred to GAFRI       (1,000)         5303.       (1,000)       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0         0       0       0       0         0       0       0       0         0       0       0       0         0       0       0       0         0       0       0       0				
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2701. Reinsurance fee       3,885,365       7,674,458         2702.				
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       121,342,110       480,397,951         2701. Reinsurance fee       3,885,365       7,674,458         2702.	08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	192,990	
2701. Reinsurance fee       3,885,365       7,674,458         2702.       3,885,365       7,674,458         2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5301. Employee and agent stock option contribution       1,218,126       585,987         5302. Brothers Management transferred to GAFRI       (1,000)       5303         5308. Summary of remaining write-ins for Line 53 from overflow page       0       0	08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	121,342,110	480,397,951
2703.       2798.       Summary of remaining write-ins for Line 27 from overflow page       0       0         2799.       Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5301.       Employee and agent stock option contribution       1,218,126       .585,987         5302.       Brothers Management transferred to GAFRI       (1,000)         5303.	2701.	Reinsurance fee	3,885,365	
2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5301. Employee and agent stock option contribution       1,218,126       .585,987         5302. Brothers Management transferred to GAFRI       (1,000)          5303. Summary of remaining write-ins for Line 53 from overflow page        0				
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       3,885,365       7,674,458         5301. Employee and agent stock option contribution       1,218,126       .585,987         5302. Brothers Management transferred to GAFRI       (1,000)         5303.           5398. Summary of remaining write-ins for Line 53 from overflow page				
5301. Employee and agent stock option contribution				
5302. Brothers Management transferred to GAFRI		Find over and agent stock ontion contribution		
53030		Brothers Management transferred to GAFRI	(1.000)	, 307
5398. Summary of remaining write-ins for Line 53 from overflow page				
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	0,(0.1.1.2011		
		1 Current Year	2 Prior Year
	Cash from Operations	Current real	FIIOI Teal
1.	Premiums collected net of reinsurance	5,028,103,175	(2 714 908 702)
2.	Net investment income		2,490,920,655
3.	Miscellaneous income		151,322,890
4.	Total (Lines 1 through 3)		(72,665,157)
5.	Benefit and loss related payments		2,978,205,193
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		10,572,550
7.	Commissions, expenses paid and aggregate write-ins for deductions		316,282,631
8.	Dividends paid to policyholders		10,653
9.	Federal and foreign income taxes paid (recovered) net of \$118,330,831 tax on capital gains (losses)	· ·	81,541,155
10.	Total (Lines 5 through 9)		3,386,612,182
11.	Net cash from operations (Line 4 minus Line 10)		(3,459,277,339)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	6,454,761,202	10,795,927,416
	12.2 Stocks	338,098,745	309,661,609
	12.3 Mortgage loans		
	12.4 Real estate		32,117,387
	12.5 Other invested assets	716,484,529	108,253,179
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,595,138	3,226,168
	12.7 Miscellaneous proceeds	_	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,084,516,997	11,364,002,049
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	9,899,663,224	5,586,598,307
	13.2 Stocks	78,640,444	292,205,487
	13.3 Mortgage loans	1,074,438,517	322,412,488
	13.4 Real estate	1,147,246	4, 183,505
	13.5 Other invested assets	232,423,649	259, 132, 925
	13.6 Miscellaneous applications	389,280,435	499,512,159
	13.7 Total investments acquired (Lines 13.1 to 13.6)	11,675,593,515	6,964,044,871
14.	Net increase (decrease) in contract loans and premium notes		(17,046,309)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)		4,417,003,487
	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		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,056,126,755)	(96,200,646)
	16.5 Dividends to stockholders	300,000,000	285,000,000
	16.6 Other cash provided (applied)	51,035,532	(4,016,744)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(1,305,091,223)	(385,217,390)
	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)	(1,038,518,980)	572,508,758
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	2,047,399,245	1,474,890,487
	19.2 End of year (Line 18 plus Line 19.1)	1,008,880,265	2,047,399,245
	upplemental disclosures of cash flow information for non-cash transactions:		
		205 002 572	
20.0001	1. Maturity extensions		232 565 722
20.0001 20.0002 20.0003	1. Maturity extensions 2. Exchanges 3. Transfers		232,565,722 37,986,369
20.0001 20.0002 20.0003 20.0004	1. Maturity extensions 2. Exchanges 3. Transfers 4. Securities acquired from dividends/return of capital distributon		37,986,369 715,891
20.000° 20.000° 20.000° 20.000° 20.000° 20.000°	1. Maturity extensions 2. Exchanges 3. Transfers 4. Securities acquired from dividends/return of capital distributon 5. Capitalized interest 6. Securities acquired as capital contributions	162,005,653 29,999,965 7,053,682 5,571,301 721,839	37,986,369
20.000° 20.000° 20.000° 20.000° 20.000° 20.000°	1. Maturity extensions 2. Exchanges 3. Transfers 4. Securities acquired from dividends/return of capital distributon 5. Capitalized interest 6. Securities acquired as capital contributions 7. Correction of current year transaction	162,005,653 29,999,965 7,053,682 5,571,301 721,839 16,204	
20.000° 20.000° 20.000° 20.000° 20.000° 20.000° 20.000° 20.000°	1. Maturity extensions 2. Exchanges 3. Transfers 4. Securities acquired from dividends/return of capital distributon 5. Capitalized interest 6. Securities acquired as capital contributions	162,005,653 29,999,965 7,053,682 5,571,301 721,839 16,204	

# **ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY**

		ANAL 1313 UF	OFLINATION	13 DI LINE	OI BUSINE	33 - SUIVIIVIA	IX I			
		1	2	3	4	5	6	7	8 Other Lines of	9 YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	5,026,991,564	13,965,790	. 0	4,874,033,517	138,756,519	235,738			0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	, , , , ,	, , , , ,	XXX	XXX		XXX
3.	Net investment income	1,950,977,865	9,951,553	65,717	1,827,637,117	110.559.967	2,763,511			0
4.	Amortization of Interest Maintenance Reserve (IMR)	23,520,567	0	0	22.178.891	1,341,676	0			0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	20,020,007	0	0	0	0	0	XXX		0
6.	Commissions and expense allowances on reinsurance ceded	(50,838,072)	2,648,824	٥	(53,667,365)	0	180,469	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(50,000,072)	2,040,024	٥٥	(30,007,007)	o	0	XXX		٥
8.	Miscellaneous Income:									
0.	8.1 Income from fees associated with investment management, administration and									
	contract guarantees from Separate Accounts	0	0	0	0	0	0	XXX		0
	8.2 Charges and fees for deposit-type contracts	2,982,321	0	0	2,982,321	0	XXX	XXX		0
	8.3 Aggregate write-ins for miscellaneous income	121.342.110	485.652	3,207		354.788	0		0	٥٥
9.	Totals (Lines 1 to 8.3)	7,074,976,355	27,051,819	68,924		251,012,950	3,179,718	0	0	<u>0</u>
-	Death benefits		21,841,864	129.843	, , ,	231,012,930	, ,	•	U	0
10.		, , ,	,			0	XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)		2,453,425	1,797	0	U	XXX	XXX		U
12.	Annuity benefits		XXX	XXX		71,042,331	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	4, 181, 392				0	4,181,392	XXX		0
14.	Coupons, guaranteed annual pure endowments and similar benefits			0	0			XXX		0
15.	Surrender benefits and withdrawals for life contracts	2,207,951,211	1,985,278	1,503	2, 159, 334, 405	46,630,025	XXX	XXX		0
16.	Group conversions	0	0	0	0	0	0	XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds	118,678,268	0	0	118,678,268	0	0	XXX		0
18.	Payments on supplementary contracts with life contingencies		0	0	368	0	XXX	XXX		0
19.	Increase in aggregate reserves for life and accident and health contracts	3,107,781,456	(6,802,237)	(84,951)		89,923,533	3,721,264	XXX		0
20.	Totals (Lines 10 to 19)		19,478,330	48 , 192	6, 100, 548, 059	207,595,889	7,902,656	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds									
	(direct business only)	284,590,676	493,071	0	283,516,035	401, 101	180,469	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed		(25,000)	0	9,666	0	603,772	XXX	0	0
23.	General insurance expenses and fraternal expenses.	145,295,505	4,203,015	267,210		19, 182, 205	0			0
24.	Insurance taxes, licenses and fees, excluding federal income taxes		1,633,709	103,864	, ,	1,484,088	0			0
25.	Increase in loading on deferred and uncollected premiums	(145,778)	(133,786)	0	0	0	(11,992)	XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance.		0	0	36,813,702	0	0	XXX		0
27.	Aggregate write-ins for deductions	3,885,365	0	0	0,000,000	0	0	0	0	0
28.	Totals (Lines 20 to 27)	6,819,233,977	25,649,339	419,266	6,555,827,184	228,663,283	8,674,905	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and	255,742,378	1,402,480	(350,342	237,835,760	22,349,667	(5,495,187)	0	0	0
00	federal income taxes (Line 9 minus Line 28)		12.787	(350,342		22,349,007	(5,495, 167)	U	u	٥٥
30.	Dividends to policyholders and refunds to members	12,787	12,787	U	U	U	0	XXX		U
31.		255,729,591	1,389,693	(350,342	237,835,760	22,349,667	(5,495,187)	0	0	٥
22	before federal income taxes (Line 29 minus Line 30)	45.462.513	291.836	(73,572		4.693.430	(1.153.989)	0		٥٥
32.	Federal income taxes incurred (excluding tax on capital gains)	40,402,313	231,030	(13,312	41,704,000	4,033,430	(1,100,909)			U
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)	210,267,078	1,097,857	(276,770	196, 130, 952	17,656,237	(4,341,198)	n	n	n
34.	Policies/certificates in force end of year	452,477	54.635	2,611		52,059		XXX		n
54.	DETAILS OF WRITE-INS	70€,711	07,000	2,011	071,700	02,000	1,002	////		0
08 301	Contractual rider fee income	67.569.563			67.569.563	n				
08.301					5.682.932	343.779				
08.302	1 /		485,652	3,207	47,063,987					
08.303			400,002		181,981	11.009	0	0		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
		121.342.110	485,652	3,207		354,788	0		0	
08.399	. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) Reinsurance Fee	3.885.365	480,002	3,207	120,498,463	334,788	0	U	U	U
2701.	nerrisurance ree									
2702.					-		-			
2703.								^	^	
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0 005 005	ļ0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	3,885,365	0	0	3,885,365	1 0	0	0	0	0

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

	ANA	AL I SIS OI	OFLINATI	ONO DI LI	NE2 OF BU	JOHNESO .	- IIADIAIDO	AL LII L III	ISUKANU	<u> </u>			
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
		<b>-</b>		14/1 1 1:6	- ···			With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)	13,965,790		2,748,002	7,533,165		3,684,623						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	9,951,553		1,974,202	5,586,593		2,390,758						
4.	Amortization of Interest Maintenance Reserve (IMR)	0											
5.	Separate Accounts net gain from operations excluding unrealized gains or	0											
	losses	2,648,824		525.477	1,486,994		636,353						
6.	Commissions and expense allowances on reinsurance ceded	2,048,824	U	323,477	1,480,994		030,333						
7.	Reserve adjustments on reinsurance ceded	υ											
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management,	0											
	administration and contract guarantees from Separate Accounts  8.2 Charges and fees for deposit-type contracts												
		485.652	0	96.344	272,635	0	116,673	0	Λ	0	0	0	Λ
	8.3 Aggregate write-ins for miscellaneous income					0			0		0	0	0
_	Totals (Lines 1 to 8.3)	27,051,819	0	*,***,***	14,879,387	0	6,828,407	0	0	0	0	0	0
10.	Death benefits	21,841,864		3,916,852	13,345,920		4,579,092						
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,453,425		47,826	2,399,587		6,012						
	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0											
14.	Coupons, guaranteed annual pure endowments and similar benefits	0		057 000			, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
15.	Surrender benefits and withdrawals for life contracts	1,985,278		857,689	11,900		1,115,689						
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	0											
18.	Payments on supplementary contracts with life contingencies	0											
19.	Increase in aggregate reserves for life and accident and health contracts	(6,802,237)		(1,861,735)	(4,640,567)		(299,935)						
20.	Totals (Lines 10 to 19)	19,478,330	0	2,960,632	11,116,840	0	5,400,858	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type		_		070 5		:						
	contract funds (direct business only)	493,071	0	97,816	276,800		118,455						XXX
22.	Commissions and expense allowances on reinsurance assumed	(25,000)	0	(4,960)	(14,034)		(6,006)						
23.	General insurance expenses	4,203,015		1,804,765	1,598,663		799,587						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,633,709		701,511	621,399		310,799						
25.	Increase in loading on deferred and uncollected premiums	(133,786)		(26,541)	(75, 104)		(32, 141)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0											
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0	0		0
28.	Totals (Lines 20 to 27)	25,649,339	0	5,533,223	13,524,564	0	6,591,552	0	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to		_	/ 100 155	4 0= 1 000	_	***	_	-	_	_	_	_
	members and federal income taxes (Line 9 minus Line 28)	1,402,480	0	(189, 198)	1,354,823	0	236,855	0	0	ļ0	0	0	0
30.	Dividends to policyholders and refunds to members	12,787			12,787								
31.	Net gain from operations after dividends to policyholders, refunds to	4 000 000	_	(400 400)	4 040 000		000 055	_	•		_	_	
1	members and before federal income taxes (Line 29 minus Line 30)	1,389,693	0	(189, 198)	1,342,036	0	236,855	0	0	J0	0	0	}0
32.	Federal income taxes incurred (excluding tax on capital gains)	291,836		(39,732)	281,828		49,740			-			
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)	1,097,857	0	(149,466)	1,060,208	۸	187.115	n	n	0	0	n	n
24	Policies/certificates in force end of year	54.635	U	23.806	20.154	U	10,675	U	U	1	U	0	0
34.	,	34,033		20,000	20, 104		10,075			<del>                                     </del>		+	
00.00:	DETAILS OF WRITE-INS	40E 050		96.344	070 605		110 070						
	Reinsurance experience refund	485,652		96,344	272,635		116,673						
08.302.										<del></del>			
08.303.						^						^	^
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	405.050	Q	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	485,652	0	96,344	272,635	0	116,673	0	0	0	0	0	0
2701.										<b>†</b>		<b>+</b>	
2702.										<del> </del>		<b> </b>	
2703.										<del> </del>			
2798.	Summary of remaining write-ins for Line 27 from overflow page	Ω	Ω	Ω	0	0	0	0	0	J0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0	0	0	0

<sup>(</sup>a) Include premium amounts for preneed plans included in Line 1

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

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

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

	ANALISISOI	<u> </u>	JIAO DI LIIAL					_		•
		1	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality
<b>—</b>	Premiums for life contracts (b)	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
1. 2.	Considerations for supplementary contracts with life contingencies	0 0	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	65.717	65.717							
4.	Amortization of Interest Maintenance Reserve (IMR)	05,717								
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0								
6.	Commissions and expense allowances on reinsurance ceded	0								
7.	Reserve adjustments on reinsurance ceded	0								
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0								
	8.2 Charges and fees for deposit-type contracts	0								
	8.3 Aggregate write-ins for miscellaneous income	3,207	3,207	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	68,924	68,924	0	0	0	0	0	0	0
10.	Death benefits	129.843	129.843				İ	Ů		•
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,797	1,797							
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0								
14.	Coupons, guaranteed annual pure endowments and similar benefits	0								
15.	Surrender benefits and withdrawals for life contracts	1,503	1,503							
16.	Group conversions	0								
17.	Interest and adjustments on contract or deposit-type contract funds	0								
18.	Payments on supplementary contracts with life contingencies	0								
19.	Increase in aggregate reserves for life and accident and health contracts	(84,951)	(84,951)							
20.	Totals (Lines 10 to 19)	48 , 192	48 , 192	0	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0								xxx
22.	Commissions and expense allowances on reinsurance assumed	0								
23.	General insurance expenses	267,210	267,210							
24.	Insurance taxes, licenses and fees, excluding federal income taxes	103,864	103,864							
25.	Increase in loading on deferred and uncollected premiums	0								
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	0								
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	419,266	419,266	0	0	0	0	0	0	0
	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(350,342)	(350,342)	0	0	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0								
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(350,342)		0	0	0	0	0	0	0
I	Federal income taxes incurred (excluding tax on capital gains)	(73,572)	(73,572)							
33.	Net gain from operations after dividends to policyholders, refunds to members and federal	(070 770)	(070 770)			•			•	•
- 0.4	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(276,770)	(276,770)	0	0	0	0	0	0	0
34.	Policies/certificates in force end of year	2,611	2,611							
00 204	DETAILS OF WRITE-INS	2 227	2 22-							
	Reinsurance experience refund	3,207	3,207				<b> </b>			
08.302. 08.303.							·		-	
	Summary of remaining write-ins for Line 8.3 from overflow page	0	0		0	Λ		0		^
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	3.207	3.207	 0	 N	 N	J	 0	0	
2701.	, , , , , , , , , , , , , , , , , , , ,	3,207	3,207	U	U	U	0	U	U	Ü
2701. 2702.										
2702.										
	Summary of remaining write-ins for Line 27 from overflow page	0	^	n	Λ	0	n	0	0	0
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0
	es the following amounts for EEGLI/SGLI: Line 1 Line 10	U		Line 22	l U	Line 24	1 0	U	1	U

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

<sup>(</sup>b) Include premium amounts for preneed plans included in Line 1

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

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

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

	ANALISIS OF OF LIVATIONS BY LIFE	1	Onteo in		erred		6	7
		•	2	3	4	5	Life Contingent	,
			_		Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	4,874,033,517	1,934,434,865	2,916,176,730			23,421,922	
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	, ,	XXX
3.	Net investment income	1,827,637,117	449, 143, 594	1,338,349,464			40,144,059	
4.	Amortization of Interest Maintenance Reserve (IMR)	22 . 178 . 891	5,450,484	16,544,630			183,777	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	, , , , , , ,	, , , , , , , , , , , , , , , , , , , ,			•,	
6.	Commissions and expense allowances on reinsurance ceded	(53,667,365)	13.855.871	(67,523,236)				
7.	Reserve adjustments on reinsurance ceded	0	,,	, , , ,				
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0						
	8.2 Charges and fees for deposit-type contracts	2.982.321	2.982.321					
	8.3 Aggregate write-ins for miscellaneous income	120.498.463	1,474,168	118,975,697	0	0	48.598	0
9.	Totals (Lines 1 to 8.3)	6.793.662.944	2,407,341,303	4.322.523.285	0	0	63.798.356	0
10.	Death benefits	0,700,002,044		.,322,323,200			30,730,000	
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	801,511,171	277,023,723	487.972.269			36,515,179	
13.	Disability benefits and benefits under accident and health contracts			401,312,203				
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	2.159.334.405	405.249.259	1.753.668.930			416.216	
16.	Group conversions	2, 109, 304, 400	400,249,209				4 10, 2 10	
17.	Interest and adjustments on contract or deposit-type contract funds	118.678.268	118.678.268					
	, , , , , , , , , , , , , , , , , , , ,	368	110,070,200				368	
18.		3.021.023.847	1.381.581.145	1.619.732.992			19.709.710	
19.	Increase in aggregate reserves for life and accident and health contracts	6.100.548.059	2.182.532.395	3.861.374.191	0	0	56.641.473	^
20.	Totals (Lines 10 to 19)	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	215.695.250		0		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	283,516,035 9,666	67,820,785 9.666	210,090,200				
22.	Commissions and expense allowances on reinsurance assumed	, , ,	,	70.074.004			F 4FF 040	
23.	General insurance expenses	121,643,075	37,115,843	79,071,984			5,455,248	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,411,282	2,871,578	6, 117, 642			422,062	
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	36,813,702		36,813,702				
27.	Aggregate write-ins for deductions	3,885,365	0	3,885,365	0	0	Ū	U
28.	Totals (Lines 20 to 27)	6,555,827,184	2,290,350,267	4,202,958,134	0		62,518,783	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	237,835,760	116,991,036	119,565,151	0	0	1,279,573	0
30.	Dividends to policyholders and refunds to members	0						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	237,835,760	116,991,036	119,565,151	0	0	1,279,573	0
32.	Federal income taxes incurred (excluding tax on capital gains)	41,704,808	20,491,249	20,944,849			268,710	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	400 100 0==	00 100 ===	20 200 222	_	_		-
	gains or (losses) (Line 31 minus Line 32)	196, 130, 952	96,499,787	98,620,302	0	0	1,010,863	0
34.	Policies/certificates in force end of year	341,780	110,019	217,392			14,369	
	DETAILS OF WRITE-INS							
	Contractual rider fee income	67,569,563	32,860	67,536,703				
	Reinsurance experience refund	47,063,987		47,063,987				
	Interest on company-owned life insurance	5,682,932	1,396,586	4,239,256			47,090	
	Summary of remaining write-ins for Line 8.3 from overflow page	181,981	44,722	135,751	0	0	1,508	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	120,498,463	1,474,168	118,975,697	0	0	48,598	0
2701.	Reinsurance fee	3,885,365		3,885,365				
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	3,885,365	0	3,885,365	0	0	0	0

(a) Indicate if blocks of business in run-off that comorise 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 (a)

	ANALISIS OF OFERATIONS BY	1	001200 0		erred		6	7
		ı	2	3	4	5	Life Contingent	1
			2	3	Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1	Premiums for group annuity contracts	138,756,519	6,920,581	Indexed Annulies	With Guarantees	Without Guarantees	131,835,938	Other Attributes
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3.	Net investment income	110,559,967	52,866,882				57,693,085	
4.	Amortization of Interest Maintenance Reserve (IMR)	1,341,676	641.554					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses						100, 122	
5.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded	٥						
8.	Miscellaneous Income:	u						
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0						
	8.2 Charges and fees for deposit-type contracts	0						
	8.3 Aggregate write-ins for miscellaneous income	354,788	169.650	0	0	0	185.138	Λ
0	Totals (Lines 1 to 8.3)	251.012.950	60,598,667	0		0	190.414.283	0
9.	Death benefits	- , ,	00,080,007	U	U	U	130,414,203	U
10.		0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	71,042,331	5.736.540					
12.	Annuity benefits							
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	•	4F 070 000				1 FEO 110	
15.	Surrender benefits and withdrawals for life contracts	46,630,025	45,079,909				1,550,116	
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	0						
18.	Payments on supplementary contracts with life contingencies	U	(40.004.400)				400 047 004	
19.	Increase in aggregate reserves for life and accident and health contracts	89,923,533	(19,394,428)				109,317,961	
20.	Totals (Lines 10 to 19)	207,595,889	31,422,021	0	0	0	176, 173,868	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	401, 101	401, 101					
22.	Commissions and expense allowances on reinsurance assumed	0						
23.	General insurance expenses	19, 182, 205	11,589,463				7,592,742	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,484,088	896,653				587,435	
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0						
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	228,663,283	44,309,238	0			184,354,045	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	22,349,667	16,289,429	0	0	0	6,060,238	0
30.	Dividends to policyholders and refunds to members	0						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	22,349,667	16,289,429	0	0	0	6,060,238	0
	Federal income taxes incurred (excluding tax on capital gains)	4,693,430	3,420,780				1,272,650	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	47 050	40.000.515					
	gains or (losses) (Line 31 minus Line 32)	17,656,237	12,868,649	0	0	0	4,787,588	0
34.	Policies/certificates in force end of year	52,059	32,517				19,542	
	DETAILS OF WRITE-INS							
	Interest on company-owned life insurance	343,779	164,386				179,393	
	Miscellaneous income	11,009	5,264				5,745	
08.303.								
	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	354,788	169,650	0	0	0	185, 138	0
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0
/ \ I I'	to if blocks of business in run off that comprise less than 5% of promiums and less than 5% of reserve and loans liability are aggregated with material blocks.							

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

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

		1	1 Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	235,738	individual	(3, 159, 924)	Supplement	VISION ONly	Dental Only	Dellellis Flail	Medicale	ivieuicaiu	Cledit A&F	IIIcome	3,395,662	Other Health
	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	2,763,511									7000		2,763,511	
4.	Amortization of Interest Maintenance Reserve (IMR)	0												
5.	Separate Accounts net gain from operations excluding unrealized gains or													
	losses	0												
6.	Commissions and expense allowances on reinsurance ceded	180,469									0		180,469	
7.	Reserve adjustments on reinsurance ceded	0						.						
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management,	0												
	administration and contract guarantees from Separate Accounts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income			0 0				0	0			0	0	
9.	Totals (Lines 1 to 8.3)	3, 179, 718	i	0 (3,159,924)	0	U	1	0 0	0	0	•	0		0
10.	Death benefits	XXXXX	XXX	XXXXX	XXX	XXX	xxx	XXX	XXX	xxx	XXX	XXX	XXXXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Annuity benefits	XXX	XXX	XXX	XXX	XXX	xxx	xxx	XXX	XXX	XXX	XXX	XXX	XXX
	Disability benefits and benefits under accident and health contracts	4, 181, 392		(5,347)									4, 186, 739	
14.	Coupons, guaranteed annual pure endowments and similar benefits	0												
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	xxx	xxx	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0												
17.	Interest and adjustments on contract or deposit-type contract funds	0						.						
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	3,721,264		(3,356,597)									7,077,861	
	Totals (Lines 10 to 19)	7,902,656	!	0(3,361,944)	0	0		υ <b> </b> μ	0	0	0	0	11,264,600	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	180.469									0		180.469	
22.	Commissions and expense allowances on reinsurance assumed	603,772									0		603,772	
23.	General insurance expenses	0												
	Insurance taxes, licenses and fees, excluding federal income taxes	0												
25.	Increase in loading on deferred and uncollected premiums	(11,992)											(11,992)	
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	0												
27.	Aggregate write-ins for deductions	0	(	0 0	0	0	(	0 0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	8,674,905		0 (3,361,944)	0	0	(	0	0	0	0	0	12,036,849	0
29.	Net gain from operations before dividends to policyholders, and refunds to	,,							<u> </u>					
1	members and federal income taxes (Line 9 minus Line 28)	(5,495,187)	!	0202,020	0	0	ļ	ν <b> </b>	0	ļ0	0	0	(5,697,207)	0
	Dividends to policyholders and refunds to members.	0												
31.	Net gain from operations after dividends to policyholders, refunds to	(5, 495, 187)		0 202.020	0	0			0	0	0	0	(5.697.207)	0
32.	members and before federal income taxes (Line 29 minus Line 30)	(1, 153, 989)	!	42.424	νυ	u		٠- الا	υ	υ	ν		(1, 196, 413)	
	Net gain from operations after dividends to policyholders, refunds to	(1,100,000)		72,724									(1,100,410)	
33.	members and federal income taxes and before realized capital gains or													
	(losses) (Line 31 minus Line 32)	(4,341,198)	(	0 159,596	0	0	(	0	0	0	0	0	(4,500,794)	0
34.	Policies/certificates in force end of year	1,392			·				·				1,392	
	DETAILS OF WRITE-INS													
08.301.		<b> </b>				+								
08.302.		<b>-</b>				+								
08.303.						+		<u>.</u>						
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0		n  0	0	0			0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0		0 0	0	0	1	0	0	0	0	0	0	0
2701.		<del> </del>				+	<del> </del>				+			
2702. 2703.		†				+	-				-			
2703. 2798.	Summary of remaining write-ins for Line 27 from overflow page	n	1	n n	n	n	(	n	n	n	n	n	n	n
2798.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)			0	 0	٥		· · · · · · · · · · · · · · · · · · ·		n	n	n	n	 Ω
2100.	Totalo (Emos 2101 tina 2100 pias 2100) (Emo 21 above)		· '	- 0			1 '	- 0	0					l U

(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.

# 7.

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN LIFE INSURANCE COMPANY

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

ANALI		SINLAGE III	INLOLKV	E9 DOKING	J         L   L	AIZ - IMDIA	IDUAL LII	L INSUNA	INCL ·			
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life With Secondary		Variable	Credit Life (b)	Other Individual	YRT Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
Reserve December 31 of prior year	178,364,881	0	35,640,413	100,541,266	0	42,183,202	0	0	0	0	0	
Tabular net premiums or considerations	18,934,942		3,150,268	13,278,191		2,506,483						
Present value of disability claims incurred	0											
4. Tabular interest	7,670,468		1,295,544	4,694,556		1,680,368						
Tabular less actual reserve released	(121,049)		(14,486)	(105,786)		(777)						
6. Increase in reserve on account of change in valuation basis	0											
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX								xxx		
7. Other increases (net)	(1,148,656)		(96,713)	(1,176,203)		124,260						
8. Totals (Lines 1 to 7)	203,700,586	0	39,975,026	117,232,024	0	46,493,536	0	0	0	0	0	
9. Tabular cost	25,258,804		3,895,049	18,608,404		2,755,351						
10. Reserves released by death	2, 192, 378		1,262,800	160,297		769,281						
11. Reserves released by other terminations (net)	4,514,408		1,031,465	2,397,306		1,085,637						
Annuity, supplementary contract and disability payments involving life contingencies	172,352		7,034	165,318								
13. Net transfers to or (from) Separate Accounts	0											
14. Total Deductions (Lines 9 to 13)	32,137,942	0	6,196,348	21,331,325	0	4,610,269	0	0	0	0	0	(
15. Reserve December 31 of current year	171,562,644	0	33,778,678	95,900,699	0	41,883,267	0	0	0	0	0	(
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	75,661,942		33,778,676			41,883,266						
17. Amount Available for Policy Loans Based upon Line 16 CSV	72,055,137		30,171,871			41,883,266						

<sup>(</sup>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.

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

#### ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a) (N/Δ Fraternal)

		(1	WA Fraterii	ai <i>)</i>					
	1	2	3	4	5	6 Variable Universal	7 Credit	8 Other Group	9 YRT Mortality
	Total	Whole Life	Term Life	Variable Life	Universal Life	Life	Life (b)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	1,197,875	1, 197,875	0	0	0	0	0	0	0
Tabular net premiums or considerations	0								
Present value of disability claims incurred									
4. Tabular interest	52,018	52,018							
Tabular less actual reserve released	0								
Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)	1,249,893	1,249,893	0	0	0	0	0	0	0
9. Tabular cost	22,870	22,870							
10. Reserves released by death	110,770	110,770							
11. Reserves released by other terminations (net)		3,329							
Annuity, supplementary contract and disability payments involving life contingencies	0								
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	136,969	136,969	0	0	0	0	0	0	0
15. Reserve December 31 of current year	1,112,924	1,112,924	0	0	0	0	0	0	0
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	1,112,925	1, 112, 925							
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,112,925	1,112,925							

<sup>(</sup>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.

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

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

	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year		6,609,616,190	, , ,	0	0	236,297,585	(
Tabular net premiums or considerations	5, 105, 402, 672	1,948,932,880	3,114,299,482			42,170,310	
Present value of disability claims incurred		XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	1,398,439,608	221,014,407	1, 167, 583, 733			9,841,468	
Tabular less actual reserve released	(2,288,880)					(2,288,880).	
Increase in reserve on account of change in valuation basis							
7. Other increases (net)	296,142,530	(21,635,429)	315,370,738			2,407,221	
8. Totals (Lines 1 to 7)	34,993,706,697	8,757,928,048	25,947,350,945	0	0	288,427,704	(
9. Tabular cost	0						
10. Reserves released by death	xxx	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	3,691,957,015	766,711,445	2,924,829,354			416,216	
12. Annuity, supplementary contract and disability payments involving life contingencies	32,023,461	19,268				32,004,193	
13. Net transfers to or (from) Separate Accounts	52,691,607		52,691,607				
14. Total Deductions (Lines 9 to 13)	3,776,672,083	766,730,713	2,977,520,961	0	0	32,420,409	(
15. Reserve December 31 of current year	31,217,034,614	7,991,197,335	22,969,829,984	0	0	256,007,295	(
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	36,297,943,859	8,599,687,354	27,698,256,505				
17. Amount Available for Policy Loans Based upon Line 16 CSV	36,261,768,593	8,565,216,908					

<sup>(</sup>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)

		(IVA I Idicilio	·· <i>)</i>					
		1	-	Defe	erred		6	7
			2	3	4	5	Life Contingent	
					Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	1,752,086,533	868,998,666	0	0	0	883,087,867	0
2.	Tabular net premiums or considerations	138,135,251	6,299,313				131,835,938	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	63,275,593	30,027,251				33,248,342	
5.	Tabular less actual reserve released	81,572					81,572	
6.	Increase in reserve on account of change in valuation basis	0						
7.	Other increases (net)	485,289	(3,895,698)				4,380,987	
8.	Totals (Lines 1 to 7)	1,954,064,238	901,429,532	0	0	0	1,052,634,706	0
9.	Tabular cost	0						
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	51,813,327	51,813,327					
12.	Annuity, supplementary contract and disability payments involving life contingencies		11,967				60,228,878	
13.	Net transfers to or (from) Separate Accounts	0						
14.	Total Deductions (Lines 9 to 13)	112,054,172	51,825,294	0	0	0	60,228,878	0
15.	Reserve December 31 of current year	1,842,010,066	849,604,238	0	0	0	992,405,828	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year		839,826,381					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	808,270,400	808,270,400					

<sup>(</sup>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	2
			Earned During Year
1.	U.S. Government bonds	(a)8,507,822	8,102,061
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a)1,211,200,521	1,232,075,822
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)		14,586,278
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	17,231,420	13,906,909
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)62,347,231	74,636,092
4.	Real estate	(d)11,877,589	11,877,589
5	Contract loans	4,807,749	4,667,397
6	Cash, cash equivalents and short-term investments	(e)25,315,341	18,767,333
7	Derivative instruments	(f)543,815,018	543,708,187
8.	Other invested assets	75,750,236	75,755,700
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	1,978,528,347	
11.	Investment expenses		(g)45,941,940
12.	Investment taxes, licenses and fees, excluding federal income taxes		
13.	Interest expense		
14.	Depreciation on real estate and other invested assets		
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		1,950,977,865
	DETAILS OF WRITE-INS		
0901.	Miscellaneous income	2.053.305	2.053.305
0902	Assumed investment income		
0903.	Interest on agent balance		
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	2.089.782	
1501.	Ceded investment income	, -,	
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)		1,620,601
	1		, ,,

(a) Includes \$	74,878,953	accrual of discount less \$10, 117,377	amortization of premium and less \$38,589,598	paid for accrued interest on purchases.
(b) Includes \$	47,648	accrual of discount less \$732,874	amortization of premium and less \$0	paid for accrued dividends on purchases.
(c) Includes \$	51,155	accrual of discount less \$1,458,094	amortization of premium and less \$	paid for accrued interest on purchases.
(d) Includes \$		for company's occupancy of its own building	gs; and excludes \$ interest on encur	mbrances.
(e) Includes \$	1,999,674	accrual of discount less \$202,642	amortization of premium and less \$11,230	paid for accrued interest on purchases.
(f) Includes \$		accrual of discount less \$	amortization of premium.	
	and Separate Acco		investment taxes, licenses and fees, excluding fede	eral income taxes, attributable to
(h) Includes \$		interest on surplus notes and \$	interest on capital notes.	
(i) Includes \$	1,380,886	depreciation on real estate and \$	depreciation on other invested assets.	

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

		1	2	3	4	5
		'	_	J	7	J
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	75,438,591	(19,058,784)	56,379,806	(2,770,648)	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	16,555,231	(349,341)			
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	103,430,361	(251,741)	103, 178, 619	(41,543,630)	0
2.21	Common stocks of affiliates	0	0	0	25,321,827	0
3.	Mortgage loans	4,365,328	0	4,365,328	0	0
4.	Real estate	0	0	0		0
5.	Contract loans	L l		0		
6.	Cash, cash equivalents and short-term investments	2,595,138	(6,486)	2,588,652	0	0
7.	Derivative instruments			0	(67,735,002)	
8.	Other invested assets	150,728,722	(32,368,095)	118,360,627	51,297,222	
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	353,113,370	(52,034,448)	301,078,922	27,549,595	0
	DETAILS OF WRITE-INS	, ,	· · · · · · · ·	, ,	, ,	
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from					
0000.	overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN LIFE INSURANCE COMPANY

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

			101110 / 1110	7.11110111	00.10.DL	<del>\(\)</del>	Insur		ENI AND HEALIH	0011110101		
		1	2	Ordi	narv	5	Gro		Accident and	Health	11	12
				3	4 Individual	Credit Life (Group	6	7	8 9 Credit (Group	10 and	Aggregate of All Other Lines of	Fraternal (Fraternal Benefi
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group Individua	) Other	Business	Societies Only)
4	FIRST YEAR (other than single)	0										
	Uncollected Deferred and accrued	0									-	-
	Deferred , accrued and uncollected:											
٥.	3.1 Direct	0										
	3.2 Reinsurance assumed	0										
	3.3 Reinsurance ceded	0									-	
	3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0 (	0	)
4.	Advance	0										
5.	Line 3.4 - Line 4	0	0	0	0	0	0	0	0	0		)
6.	Collected during year:											
	6.1 Direct	5,663								5,663		
	6.2 Reinsurance assumed	(3, 159, 924)							(3, 159, 924)			
	6.3 Reinsurance ceded	5.663								5,663		
	6.4 Net	(3, 159, 924)	0	0	0	0	0	0	(3, 159, 924)	0	) [	)
7.	Line 5 + Line 6.4	(3, 159, 924)	0	0	0	0	0	0	(3, 159, 924)	0	) <b> </b>	)
8.	Prior year (uncollected + deferred and accrued - advance)	0	0	0	0	0	0	0	0	0	) [0	)
9.	First year premiums and considerations:											
	9.1 Direct	5,663										
	9.2 Reinsurance assumed	(3, 159, 924)							(3, 159, 924)			
	9.3 Reinsurance ceded	5,663								5,663		
	9.4 Net (Line 7 - Line 8)	(3, 159, 924)	0	0	0	0	0	0	(3, 159, 924)	0	) [	)
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	5,754,674,717			5,622,448,542			132,226,175				
	10.2 Reinsurance assumed	175,729			175,729							
	10.3 Reinsurance ceded	753,265,918			753,265,918							
	10.4 Net	5,001,584,528	0	0	4,869,358,353	0	0	132,226,175	0	0	)	)
	RENEWAL											
11.	Uncollected	641,068		610,366						30,702		
12.	Deferred and accrued	8, 134, 173		8, 134, 173								
13.	Deferred, accrued and uncollected:											
	13.1 Direct	7,733,511		7,717,919						15,592		
	13.2 Reinsurance assumed	1,057,323		1,026,621						30,702		
	13.3 Reinsurance ceded	15,592								15,592		
	13.4 Net (Line 11 + Line 12)	8,775,242	0	8,744,540	0	0	0	0	0	0		)
	Advance	265,263		242,783						22,480		
15.	Line 13.4 - Line 14	8,509,979	0	8,501,757	0	0	0	0	0	0	:	)
16.	Collected during year:	/0 /00 0		60	= .=.				70 500		.1	
	16.1 Direct	43,460,336		26,544,119	5,170,661			6,530,344	79,523	5, 135, 689		
	16.2 Reinsurance assumed	7,379,785		3,699,585	255,407				11, 405	3,413,388		
	16.3 Reinsurance ceded	21, 161,550		15, 195, 434				0.500.011	79,523	5, 135, 689		
47	16.4 Net	29,678,571	0	15,048,270	4,675,164	0	0	6,530,344	11,405	0		
	Line 15 + Line 16.4	38, 188, 550	0	23,550,027	4,675,164	0	0	6,530,344	11,405	0		
18.	Prior year (uncollected + deferred and accrued - advance)	9,621,591	0	9,584,238	0	0	0	0	ļ0 <del> </del>	0	·	
19.	Renewal premiums and considerations: 19.1 Direct	42.487.385		25.608.217	5, 170, 661			6.530.344	79,523	5.098.640	J	
	19.1 Direct	42,487,385			5, 170, 661			, 344, 066, 0				
	19.3 Reinsurance assumed  19.3 Reinsurance ceded	21, 124,501		3,553,007								
	19.3 Reinsurance ceded	28,566,960	n	13.965.790	4.675.164	0	n	6.530.344	11.405	0 3.384.257		
	TOTAL	20,300,900	U	15, 505, 780	4,073,104	U	U	0,000,044	11,400	0 0,304,237	1	<u>'</u>
20.												
∠∪.	Total premiums and annuity considerations: 20.1 Direct	5,797,167,765	0	25,608,217	5,627,619,203	^	٥	138,756,519	79,523	0	,	,
	20.2 Reinsurance assumed	4,219,881	 n		5,627,619,203		ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	, 00,700,319	(3, 148, 519)	0		,
	20.3 Reinsurance ceded		٥٠		754,016,822	0	0			0		, ,
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	5,026,991,564	 n	13,965,790	4,874,033,517	0	0	138,756,519	(3, 148, 519)	0 3,384,257		í
	20.7 Not (Lilles 8.7 + 10.7 + 15.4)	0,020,001,004	U	10,300,730	7,074,000,017	U	U	100,700,319	(U, ITU, UT)	0,004,201	1	, i

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN LIFE INSURANCE COMPANY

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

			10L ALLO	WANCES A	IND COMIN			rance	illess Oll	<b>y</b> )			
		1	2	Ordin	arv	5		oup		Accident and Health		11	12
		·	-	3	4 Individual	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of All Other Lines of	Fraternal (Fraternal Benefit
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21	To pay renewal premiums	0											
22	All other	0											
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23	First year (other than single):												
	23.1 Reinsurance ceded	2,054									2,054		
	23.2 Reinsurance assumed	0											
	23.3 Net ceded less assumed	2,054	0	0	0	0	0	0	0	0	2,054	0	0
24	Single:												
	24.1 Reinsurance ceded	35,879,265			35,879,265								
	24.2 Reinsurance assumed	0											
	24.3 Net ceded less assumed	35,879,265	0	0	35,879,265	0	0	0	0	0	0	0	0
25	Renewal:												
	25.1 Reinsurance ceded	(86,719,391)		2,648,824	(89,546,630)				8,551		169,864		
	25.2 Reinsurance assumed	588,438		(25,000)	9,666				929		602,843		
	25.3 Net ceded less assumed	(87,307,829)	0	2,673,824	(89,556,296)	0	0	0	7,622	0	(432,979)	0	0
26	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	(50,838,072)	0	2,648,824	(53,667,365)	0	0	0	8,551	0	171,918	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	588,438	0	(25,000)	9,666	0	0	0	929	0	602,843	0	0
	26.3 Net ceded less assumed	(51,426,510)	0	2,673,824	(53,677,031)	0	0	0	7,622	0	(430,925)	0	0
	COMMISSIONS INCURRED (direct business only)												
27	First year (other than single)	2,054									2,054		
28	Single	282,885,718			282,860,544			25, 174					
29		1,544,957		493,071	497,544			375,927	8,551		169,864		
30	Deposit-type contract funds	157,947			157,947				,		,		
31	Totals (to agree with Page 6, Line 21)	284,590,676	0	493,071	283,516,035	0	0	401,101	8,551	0	171,918	0	0

### **EXHIBIT 2 - GENERAL EXPENSES**

			Insur	ance		5	6	7
		1	Accident a		4		-	
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Dont		Cost Containment		Dusilless	investment		
	Rent	5,408,224					•••••	5,408,224
	Salaries and wages							73,435,999
	Contributions for benefit plans for employees							9,499,473
3.21	Payments to employees under non-funded benefit							
	plans							
3.22	Payments to agents under non-funded benefit							
0.04	plans							
		8,350,198						8,350,19
		780,423						
	Legal fees and expenses							1,020,81
4.2	Medical examination fees	215						21
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting							
	actuaries	7, 191,885						7, 191,88
4.5	Expense of investigation and settlement of policy							
	claims	38,813						38,81
5.1	Traveling expenses	564,390						564,39
	Advertising							1.450.03
	Postage, express, telegraph and telephone							2.347.22
	Printing and stationery							906.59
								,
		181,260						181,26
5.7	Cost or depreciation of EDP equipment and	4 000 005						4 000 00
		1,399,905						1,399,90
6.1		147,387						147,38
	Bureau and association fees							4,545,08
6.3	Insurance, except on real estate	127,780						127,78
6.4	Miscellaneous losses	104 . 157						104 . 15
6.5	Collection and bank service charges	820, 517						820,51
	Sundry general expenses							4,538,25
	Group service and administration fees							12.409.43
								, , ,
	Reimbursements by uninsured plans							
		867,386						867,38
7.2	Agents' balances charged off (less \$							
	\$ recovered)							
7.3	Agency conferences other than local meetings	701,775						701,77
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					7,877,721		7,877,72
9.2	Investment expenses not included elsewhere					38,064,219		38,064,219
	Aggregate write-ins for expenses	8,458,276	0	0	0	0	0	8,458,27
10.			0	0	0	45,941,940		(a)191,237,445
			0	0	0	45,941,940	(b)0	(a)191,237,443 24.056.09
11.		24,056,093	L0	0	ļ <sup>0</sup>	0	0	
12.		55,233,382						55,233,38
13.	Amounts receivable relating to uninsured plans,	_	_	_	_	_	_	
	prior year	0	0	ļ0	ļ0	0	0	
14.	Amounts receivable relating to uninsured plans,							
4-	current year							
15.	General expenses paid during year (Lines 10+11-	444 440 040	0	0	0	45 044 040	0	100 000 15
	12-13+14)	114, 118, 216	U	U	0	45,941,940	0	160,060,15
	DETAILS OF WRITE-INS							
	PC & EDP Expenses	8,458,276						8,458,27
					ļ			<b> </b>
9.303.					L			
	Summary of remaining write-ins for Line 9.3 from							
	overflow page	0	0	0	0	0	0	
9.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)							
	(Line 9.3 above)	8,458,276	0	0	0	0	0	8,458,27
	es management fees of \$		and (f	to m	on-affiliates.	*		

(a) Includes management fees of \$ 31,445,694 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 \$ 0

			Insurance		4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes				251,859		251,859
2.	State insurance department licenses and fees	1,739,147					1,739,147
3.	State taxes on premiums	942,719					942,719
4.	Other state taxes, including \$						
	for employee benefits	4,780,932					4,780,932
5.	U.S. Social Security taxes	5,027,799					5,027,799
6.	All other taxes	142,346					142,346
7.	Taxes, licenses and fees incurred	12,632,943	0	0	251,859	0	12,884,802
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	4,997,037	0	0	0	0	4,997,037
9.	Taxes, licenses and fees unpaid Dec. 31, current year	8,464,907					8,464,907
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	9 165 073	0	0	251 859	0	9 416 932

# **EXHIBIT 4 - DIVIDENDS OR REFUNDS**

		1	2
		Life	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	0	
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	0	
16.	Total from prior year	0	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	12,787	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	

# **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

Total   No.   Industrial   Credit   Credit   Crount   C	
Valuation Standard   Total   Industrial   Ordinary   Industrial   Indu	
	p
0100002_41 CET_NL_3_00N_1992-1962	
0100004   41 (SD - CRW 2-501 1962-1962   9.29   9.29   9.29   9.29   9.29   9.29   9.29   9.29   9.29   9.29   9.29   9.29   9.29   9.20   9	
0100006. 41 CSD - CRW 2.75x 1992-1992   26,690   2,789,944   2,789,944   2,789,944   2,789,944   2,789,944   2,7772	
0100006. 41 (SD - N. 3.00) 1952-1962   2,789,944   2,789,944   0100007. 41 (SD - N. 3.00) 1952-1962   280,477   227,772   27,77	
0100007. 41 CSD - CRM 3.005 1952-1962   280,477   280,477   27.772   27.7	
0100006.58   S.S.   N. 2. 20%   1861-1984   27.772   27	
01000006	
0100010   58   CSD - NL 3   005   1961-1988	
0100011   SB CS0 - CRW 3.00% 1961-1988   25.475.231   25.475.231   0100012   SB CET - NL 2.50% 1983-1983   95.885   95.885   0100013   SB CET - NL 3.00% 1962-2000   618.236   618.236   0100014   SB CS0 - CRW 3.50% 1963-1991   7,358.209   7,358.209   7,358.209   0100015   SB CSD - NL 3.50% 1963-1988   699.870   899.870   899.870   0100016   SB CSD - NL 3.50% 1963-1988   1,767.281   1,767.281   0100016   SB CSD - NL 3.50% 1963-1988   1,767.281   0100017   SB CSD - CRW 10 NL 3.50% 1969-1988   1,767.281   0.000017	
0100012	
0100014   SR CSO - CRYM 3 50% 1963-1981   7,358 209   7,358 209   7,358 209   1000015   SS CSO - M. 3.50% 1963-1988   639,870   639,870   639,870   6100016   SR CET - N. 3.50% 1963-1988   1,767,281   1,767,28	
0100015	
0100016. S8 CET - NL 3.50% 1963-1988	
0100017. 58 CSD - CRW to NL 3.50% to 3.00% 1969-1988	
0   0100018   58 CS0 - CRWI to NL 3.50% 1969-1988   1.368,657   1.368,657   1.368,657   1.00019   58 CS0 - NL 4.00% 1974-1888   76,661   76,661   76,661   1.00020   58 CS0 - CRWI 4.00% 1975-1988   73,966   1.733   1.00021   58 CS0 - CRWI 4.00% 1975-1988   4.133,252   4.133,252   4.133,252   0.100022   58 CST - NL 4.00% 1980-1988   30,209   30,209   30,209   0.100023   58 CST - NL 4.50% 1980-1982   4.024	
0100018	
D100019_58_CSD - NL 4_00*1974-1988	
D100020_58_CSD_NL_3_25\( \text{Sign} \) 1733   37396   1,733   3700020_5   38_CSD_CRIVI 4_00\( \text{Sign} \) 1975-1988   4,133_252   4,133_252   30_209   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009   30_2009	
0100021	72 . 193
0100023. 58 CET - NL 4.50% 1980-1982	
0100024	
D100025	
0100026	
0100027	
0100028. 80 CSO - CRVM 5.00% 1987-1994	
0100029. 80 CS0 - CRVM 5.25% 1988-1992	
0100030. 80 CSO - CRVM 5.50% 1988-1992	
0100031	
0100032.         80 CSO - NL 6.00% 1983-1994         695,890         695,890           0100033.         80 CSO - NL 3.50% 1983-1995         1,132         1,132           0100034.         80 CSO - CRVM 3.50% 1983-1995         200,174         200,174           0100035.         80 CSO - NL 4.50% 1989-90, 1995-98         187,150         187,150           0100036.         80 CSO - NL 5.00% 1993-1994         554,063         554,063           0100037.         80 CSO - NL 5.50% 1988-1989         202,558         202,558           0100038.         80 CET - NL 5.00% 1993-1994         23,937         23,937           0100039.         80 CET - NL 5.50% 1988-1985         3,314         3,314           0100040.         80 CET - NL 5.50% 1988-1992         38,284         38,284           0100041.         80 CET - NL 6.00% 1983-1986         5,861         5,861           0100042.         80 CET - NL 4.50% 1987-2006         101,072         101,072           0100043.         EXTENDED DEATH BENEFIT - GROUP         62,591         6           0100044.         80 CSO - RIW 4.00% 1988-2004         39,710         39,710           0100045.         80 CSO - CRWM 4.00% 1988-2005         141,042,651         141,042,651           0100046.         80 CSO - CRWM 4.50% 1989-2005	
0100034.       80 CSO - CRVM 3.50% 1983-1995       200,174       200,174         0100035.       80 CSO - NL 4.50% 1989-90, 1995-98       187,150       187,150         0100036.       80 CSO - NL 5.00% 1993-1994       554,063       554,063         0100037.       80 CSO - NL 5.50% 1988-1989       202,558       202,558         0100038.       80 CET - NL 5.00% 1993-1994       23,937       23,937         0100040.       80 CET - NL 5.50% 1988-1985       3,314       3,314         0100041.       80 CET - NL 5.50% 1988-1992       38,284       38,284         0100041.       80 CET - NL 6.00% 1983-1986       5,861       5,861         0100042.       80 CET - NL 4.50% 1987-2006       101,072       101,072         0100043.       EXTENDED DEATH BENEFIT - GROUP       62,591       6         0100044.       80 CSO - CRVM 4.00% 1998-2004       39,710       39,710       39,710         0100045.       80 CSO - CRVM 4.00% 1989-2005       141,042,651       141,042,651       141,042,651         0100047.       01 CSO - CRVM 4.5% 1989-2005       141,042,651       141,042,651       141,042,651         0100048.       17 CSO - CRVM 3.5% 4% 2009-2015       4,165,746       4,165,746       4,770         01000049.       17 CSO - CRVM 3.00% 2021<	
0100035. 80 CS0 - NL 4.50% 1989-90, 1995-98       187,150       187,150         0100036. 80 CS0 - NL 5.00% 1993-1994       554,063       554,063         0100037. 80 CS0 - NL 5.50% 1988-1989       202,558       202,558         0100038. 80 CET - NL 5.00% 1993-1994       23,937       23,937         0100039. 80 CET - NL 3.50% 1988-1985       3,314       3,314         0100040. 80 CET - NL 5.50% 1988-1992       38,284       38,284         0100041. 80 CET - NL 6.00% 1983-1986       5,861       5,861         0100042. 80 CET - NL 4.50% 1987-2006       101,072       101,072         0100043. EXTENDED DEATH BENEFIT - GROUP       62,591       6         0100044. 80 CSO - NL 4.00% 1998-2004       39,710       39,710         0100045. 80 CSO - CRVW 4.00% 1988-2008       96,202,890       96,202,890         0100046. 80 CSO - CRVW 4.50% 1989-2005       141,042,651       141,042,651         0100047. 01 CSO - CRVW 3.5%, 4% 2009-2015       4,165,746       4,165,746         0100048. 17 CSO - CRVW 3.50% 2020       74,770       74,770         0100049. 17 CSO - CRVW 3.00% 2021       9,589       9,589	
0100036. 80 CS0 - NL 5.00% 1993-1994       .554,063       .554,063         0100037. 80 CS0 - NL 5.50% 1988-1989       .202,558       .202,558         0100038. 80 CET - NL 5.00% 1993-1994       .23,937       .23,937         0100039. 80 CET - NL 3.50% 1983-1985       .3,314       .3,314         0100040. 80 CET - NL 5.50% 1988-1992       .38,284       .38,284         0100041. 80 CET - NL 6.00% 1983-1986       .5,861       .5,861         0100042. 80 CET - NL 4.50% 1987-2006       .101,072       .101,072         0100043. EXTENDED DEATH BENEFIT - GROUP       .62,591       .6         0100044. 80 CSO - NL 4.00% 1988-2004       .39,710       .39,710         0100045. 80 CSO - CRVW 4.00% 1983-2008       .96,202,890       .96,202,890         0100046. 80 CSO - CRVW 4.50% 1989-2005       .141,042,651       .141,042,651         0100047. 01 CSO - CRVW 3.5%, 4% 2009-2015       .4,165,746       .4,165,746         0100048. 17 CSO - CRVW 3.50% 2020       .74,770       .74,770         0100049. 17 CSO - CRVW 3.00% 2021       .9,589       .9,589	
0100037.       80 CS0 - NL 5.50% 1988-1989       202,558       202,558         0100038.       80 CET - NL 5.00% 1993-1994       23,937       23,937         0100039.       80 CET - NL 3.50% 1983-1985       3,314       3,314         0100040.       80 CET - NL 5.50% 1988-1992       38,284       38,284         0100041.       80 CET - NL 6.00% 1983-1986       5,861       5,861         0100042.       80 CET - NL 4.50% 1987-2006       101,072       101,072         0100043.       EXTENDED DEATH BENEFIT - GROUP       62,591       6         0100044.       80 CSO - NL 4.00% 1998-2004       39,710       39,710       39,710         0100045.       80 CSO - CRVW 4.00% 1983-2008       96,202,890       96,202,890         0100046.       80 CSO - CRVW 4.50% 1989-2005       141,042,651       141,042,651         0100047.       01 CSO - CRVW 3.5%, 4% 2009-2015       4,165,746       4,165,746         0100048.       17 CSO - CRVW 3.50% 2020       74,770       74,770         0100049.       17 CSO - CRVW 3.00% 2021       9,589       9,589	
0100038. 80 CET - NL 5.00% 1993-1994	
0100039. 80 CET - NL 3.50% 1983-1985 3,314 3,314 3,314 3,314 0100040. 80 CET - NL 5.50% 1988-1992 38,284 38,284 38,284 38,284 0100041. 80 CET - NL 6.00% 1983-1986 5,861 5,861 5,861 0100042. 80 CET - NL 4.50% 1987-2006 101,072 101,072 101,072 0100043. 80 CET - NL 4.50% 1987-2006 39,710 39,710 39,710 0100044. 80 CSO - NL 4.00% 1988-2004 39,710 39,710 39,710 0100045. 80 CSO - CRVM 4.00% 1983-2008 96,202,890 96,202,890 96,202,890 0100046. 80 CSO - CRVM 4.50% 1989-2005 141,042,651 141,042,651 141,042,651 0100047. 01 CSO - CRVM 3.5%, 4% 2009-2015 4,165,746 4,165,746 4,165,746 0100048. 17 CSO - CRVM 3.50% 2020 74,770 74,770 0100049. 17 CSO - CRVM 3.00% 2021 9,589 9,589	
0100040. 80 CET - NL 5.50% 1988-1992 38,284 38,284 5,5861 5,	
0100041. 80 CET - NL 6.00% 1983-1986	
0100042. 80 CET - NL 4.50% 1987-2006. 101,072	
0100043. EXTENDED DEATH BENEFIT - GROUP 62,591 6 0100044. 80 CSO - NL 4.00% 1998-2004 39,710 39,710 39,710 0100045. 80 CSO - CRVM 4.00% 1983-2008 96,202,890 96,202,890 96,202,890 0100046. 80 CSO - CRVM 4.50% 1989-2005 141,042,651 141,042,651 141,042,651 0100047. 01 CSO - CRVM 3.5%, 4% 2009-2015 4,165,746 4,165,746 1000048. 17 CSO - CRVM 3.50% 2020 74,770 74,770 74,770 0100049. 17 CSO - CRVM 3.00% 2021 9,589 9,589	
0100044. 80 CS0 - NL 4.00% 1998-2004       39,710       39,710         0100045. 80 CS0 - CRVM 4.00% 1983-2008       96,202,890       96,202,890         0100046. 80 CS0 - CRVM 4.50% 1989-2005       141,042,651       141,042,651         0100047. 01 CS0 - CRVM 3.5%, 4% 2009-2015       4,165,746       4,165,746         0100048. 17 CS0 - CRVM 3.50% 2020       74,770       74,770         0100049. 17 CS0 - CRVM 3.00% 2021       9,589       9,589	62,591
0100046. 80 CS0 - CRVM 4.50% 1989-2005	
0100047. 01 CSO - CRVM 3.5%, 4% 2009-2015	
0100048. 17 CSO - CRVM 3.50% 2020	
0100049. 17 CSO - CRVM 3.00% 2021	
0100000. ANNUTY 2000 - NL 5.00% 2004	
0100051. Annuity 2000 - NL 5.50% 2003	
0100051: Annuity 2000 - NL 5.30% 2005 13,673,609 10,673,609 10,673,609 10,673,609 10,673,609 10,673,609 10,673,609	
0100053. 80 CSO - CRVM 4.50% 1996-2000 6,663,389 3,130,331 3,50	
0100054. 80 CSO - NL 4.50% 1996-2000	
0100055. 01 CSO - CRVM 4.00% 2009-2012 1,403,269 1,403,269 1,403,269	
0100056. 01 CSO - NL 4.00% 2006-2012	
0100057. 01 CSO - CRVM 4.50% 2006-2010	
0100058. 01 CSO - NL 4.50% 2006-2009 6,368 6,368 6,368	
0400009 Poincurance coded 050 070 000 044 000 700 077	851,095
0199998. Reinsurance ceded         250,373,383         241,628,703         8,74           0199999. Life Insurance: Totals (Net)         167,997,197         0         166,890,782         0         1,10	744,680
0199999. Life Insurance: Totals (Net) 167,997,197 0 166,890,782 0 1,10 0200001. 71 IAM 6.00% 1975–1982 (Imm) 231,857 xxx 231,857 xxx	
0200001: 71 IAM 6.00% 1975-1982 (Imm) 231,857 XXX 231,857 XXX 159,557 XXX 159,557 XXX	
0200003. 71 IAM 11.00% 1985 (Imm) 12,162,813 XXX 101,234 XXX 12,06	
0200004. 83 IAM 9.25% 1986 (Imm) 1,425,034 XXX 318,097 XXX 1,10	
0200005. 83 IAM 8.00% 1987 (Imm)	
0200006. 83 IAM 8.75% 1988-1989 (Imm)	
0200007. 83 IAM 8.25% 1990-1991 (Imm)1,472,672XXX1,472,672XXX	
0200008. 83 IAM 7.75% 1992 (Imm)	
0200009. 83 IAM 7.00% 1993 (Imm) 1,376,503 XXX 1,376,503 XXX 1,376,503 XXX	
0200010.     83 IAM 6.50% 1994 (Imm)     1,493,137     XXX     1,493,137     XXX       0200011.     83 IAM 7.25% 1995 (Imm)     1,405,912     XXX     1,405,912     XXX	
0200011: 83 IAM 7.25% 1995 (Imm) 1,405,912 XXX 1,405,912 XXX 0200012: 83 IAM 6.75% 1996–1997 (Imm) 3,862,523 XXX 3,862,523 XXX	
0200012: 83 1AM 6.25% 1998-1997 (1MM) 3,602,323 XXX 3,602,323 XXX 02,023 XXX 02,023 XXX 02,023 XXX 03,602,323 X	
0200014. Annuity 2000 6.25% 1999 (Imm) 2,459,538 XXX 2,459,538 XXX	
0200015. Annuity 2000 7.00% 2000 (Imm) 2,478,369 XXX 2,478,369 XXX	
0200016. Annuity 2000 6.75% 2001 (Imm) 2,834,051XXX	
0200017. Annuity 2000 6.50% 2002 (Imm)	
0200018. Annuity 2000 6.00% 2003 (Imm)	
0200019. Annuity 2000 5.50% 2004 (Imm) 2,558,003 XXX 2,558,003 XXX	
0200020. Annuity 2000 5.25% 2005 (Imm)	
0200021. Annuity 2000 5.25% 2006 (Imm)   5,650,253   XXX   5,650,253   XXX   0200022. Annuity 2000 5.50% 2007-2008 (Imm)   9,096,808   XXX   9,096,808   XXX   XXX   1,00000000000000000000000000000000000	
0200023. Annuity 2000 5.25% 2009 (Imm) 3,763,316 XXX 3,763,316 XXX	
0200024. Annuity 2000 5.25% 2010 (Imm) 4,556,605 XXX 4,556,605 XXX	
0200025. Annuity 2000 5.00% 2011 (Imm) 4,253,832 XXX 4,253,832 XXX	
0200026. Annuity 2000 4.25% 2012 (Imm)	
0200027. Annuity 2000 4.00% 2013 (Imm) 4,898,731 XXX 4,898,731 XXX	
0200028. Annuity 2000 4.50% 2014 (Imm)	
0200029. Annuity 2000 4.00% 2015 (Imm)	
0200030. 2012 IAR 4.00% 2016 (Imm)	

# **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

	1	2	3	4	5	6
	•	-		· ·	Credit	
					(Group and	
	Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0200031.	2012 IAR 3.75% 2017 (Imm)	13,510,124	XXX	13,510,124	XXX	,
0200032	2012 IAR 3.75% 2018 (Imm)	14,425,363	XXX	14,425,363	XXX	
	2012 IAR 4.00% 2019 (Imm)	12,559,197	XXX	12,559,197	XXX	
	, ,	, ,		, ,		
	2012 IAR 3.25% 2020 (Imm)	15,945,621	XXX	15,945,621	XXX	
	2012 IAR 3.00% 2021 (Imm)	21,955,369	XXX	21,955,369	XXX	
0200036.	2012 IAR VM22 Non Jumbo 2.25 - 2.74 2018					
	(Imm)	706,881	XXX	706,881	XXX	
0200037.	2012 IAR VM22 Non Jumbo 2.75 - 3.24 2018					
	(Imm)	6,621,414	XXX	6,621,414	XXX	
0200038	2012 IAR VM22 Non Jumbo 3.25 – 3.74 2018			0,021,414		
0200036.		7 405 670	2004	7 405 670	2007	
	(Imm)	7,405,679	XXX	7,405,679	XXX	
0200039.	2012 IAR VM22 Non Jumbo 3.75 - 4.24 2018					
	(Imm)	2,347,272	XXX	2,347,272	XXX	
0200040.	2012 IAR VM22 Non Jumbo 2.25 - 2.74 2019					
	(Imm)	1.148.766	XXX	1,148,766	XXX	
0200041	2012 IAR VM22 Non Jumbo 2.75 – 3.24 2019	1,140,700		1,140,700		
0200041.		0 505 040	1001	0 505 040	1001	
	(Imm)	3,595,616	XXX	3,595,616	XXX	
0200042.	2012 IAR VM22 Non Jumbo 3.25 - 3.74 2019					
	(Imm)	1,901,258	XXX	1,901,258	XXX	
0200043.	2012 IAR VM22 Non Jumbo 3.75 - 4.24 2019					
	(Imm)	7.846.066	VVV	7,846,066	XXX	
0200044	2012 IAR VM22 Non Jumbo 1.00 – 1.74 2020					
0200044.		0 007 000		0.007.000		
	(Imm)	6,367,232	XXX	6,367,232	XXX	
0200045.	2012 IAR VM22 Non Jumbo 2.25 - 2.74 2020					
	(Imm)	15,780,359	XXX	15,780,359	XXX	
0200046.	2012 IAR VM22 Non Jumbo 2.75 - 3.24 2020					
	(Imm)	180.271	XXX	180,271	XXX	
0200047	2012 IAR VM22 Non Jumbo 1.00 - 1.74 2021	100,211		100,211		
0200047.		44 000 440		44 000 440	1001	
00000	(Imm)	11,839,148	XXX	11,839,148	XXX	ļ
0200048.	2012 IAR VM22 Non Jumbo 2.25 - 2.74 2021					
	(Imm)	10,950,236	XXX	10,950,236	XXX	
0200049.	94 GAR 3.75% 2017 (Imm)	4,418,328	XXX		XXX	4,418,328
	94 GAR VM22 Non Jumbo 0.75 - 1.24 2018-2021					
1200000.		2,263,246	XXX		XXX	0 060 046
00000=1	(Imm)	2,203,246	XXX		XXX	2,263,246
0200051.	94 GAR VM22 Non Jumbo 1.25 - 1.74 2018-2021					
	(Imm)	25,228,622	XXX		XXX	25,228,622
0200052.	94 GAR VM22 Non Jumbo 1.75 - 2.24 2018-2021					
	(Imm)	145,915,809	XXX		XXX	145,915,809
0200053	94 GAR VM22 Non Jumbo 2.25 - 2.74 2018-2021					
0200000.		285.412.800	xxx		XXX	005 440 000
0000054	(Imm)	285,412,800	XXX		XXX	285,412,800
0200054.	94 GAR VM22 Non Jumbo 2.75 - 3.24 2018-2021					
	(Imm)	315,439,234	XXX		XXX	315,439,234
0200055.	94 GAR VM22 Non Jumbo 3.25 - 3.74 2018-2021					
	(Imm)	43,899,662	xxx		XXX	43,899,662
0200056	94 GAR VM22 Non Jumbo 3.75 – 4.24 2018–2021	10,000,002				10,000,002
0200030.		151 451 005	2001		2007	454 454 005
	(Imm)	151,451,285	XXX		XXX	151,451,285
0200057.	94 GAR VM22 Non Jumbo 4.25 - 4.74 2018-2021					
	(Imm)	5,208,325	XXX		XXX	5,208,325
0200058.	71 IAM 4.00% 1971-1978 (Def)	30,562,049	XXX	30,562,049	XXX	
0200059.	71 IAM 4.50% 1979-1982 (Def)	193 481 642	XXX	189,349,976	XXX	4 131 666
0200060	71 IAM 8.75% 1983 (Def)	55 029 442		54,340,149		689,293
	71 IAM 8.50% 1984–1985 (Def)			168,647,826		1,728,052
	83 IAM 7.25% 1986 (Def)			133,602,270		1,308,453
	83 IAM 6.50% 1987 (Def)			125,799,933		16,850,850
0200064.	83 IAM 7.00% 1988-1989 (Def)	301,482,041	XXX	295,466,263	XXX	6,015,778
0200065.	83 IAM 6.50% 1990 (Def)	192,608,037		180,250,022		12,358,015
0200066	83 IAM 6.75% 1991 (Def)	170 823 727		154,558,596	XXX	
020000	83 IAM 6.25% 1992 (Def)	100 070 055		100,957,727		27, 115, 328
0200007.	00 IAM E 75% 1000 (D-1)	100 550 404				
	83 IAM 5.75% 1993 (Def)			75,220,380	XXX	
	83 IAM 5.50% 1994 (Def)			59, 142, 534	XXX	60,249,439
0200070.	83 IAM 6.00% 1995 (Def)	131,900,878	XXX	55,339,851	XXX	
0200071.	83 IAM 5.50% 1996-1997 (Def)	258,875,881		96,686,460	XXX	
0200072	83 IAM 5.25% 1998 (Def)	107 822 815		44,459,918	XXX	63 362 897
	Deferred 3.50% 1989-1998 (Def)			13,306		90,002,007
	Deferred 4.50% 1989-1998 (Def)			2,837,246	XXX	
0200075	Deferred 5.50% 1989-1998 (Def)	£,007,240				
0200075.	Ammuity 2000 1004 0AD 5 05% 1002 (2.5)			607,458	XXX	E4 705 500
	Annuity 2000, 1994 GAR 5.25% 1999 (Def)			37,710,918	XXX	54,765,528
	Annuity 2000, 1994 GAR 5.75% 2000 (Def)	89, 138, 825	XXX	37,481,141	XXX	51,657,684
0200078.	Annuity 2000, 1994 GAR 5.50% 2001-2002 (Def)					
		306,096,552	XXX	157,468,804	XXX	148,627,748
0200079	Annuity 2000, 1994 GAR 5.00% 2003 (Def)		XXX	64,262,248	XXX	43 864 626
	Annuity 2000, 1994 GAR 4.75% 2004 (Def)			56,797,571	XXX	
	Annuity 2000, 1994 GAR 4.50% 2005-2006 (Def)					
5200001.	Annuity 2000, 1994 GAR 4.50% 2005-2006 (Del)	100 404 040	V0.07	179,450,772	xxx	40 000 447
0000000	A	199,431,219	XXX	1/9,450,772	XXX	19,980,447
0200082.	Annuity 2000, 1994 GAR 4.75% 2007-2008 (Def)					
		563,578,460		556,578,955	XXX	6,999,505
0200083.	Annuity 2000, 1994 GAR 5.00% 2009 (Def)	223,244,912	XXX	221,278,814	XXX	1,966,098
	Annuity 2000, 1994 GAR 4.50% 2010 (Def)		XXX	417,474,060	XXX	
	Annuity 2000, 1994 GAR 4.25% 2011 (Def)			864,850,364		354,639
	Annuity 2000 1994 GAR 3 75% 2012-2013 (Def)					, 000
	Annuity 2000, 1994 GAN 3.75% 2012-2013 (Det)	0 076 704 460	VVV	3,076,287,210	VVV	446,950
000000	Annuity 2000, 1994 GAR 4.00% 2014 (Def)	, , , , , ,		1,935,978,217	XXX	388
	Annuity 2000, 1994 GAR 3.75% 2015 (Def)			3, 145, 460, 592	XXX	299,991
0200088.		3,780,617,919	XXX	3,780,617,919	XXX	
0200088. 0200089.	2012 IAR 3.75% 2016 (Def)			8,575,345,503		
0200088. 0200089.	2012 IAR 3.75% 2016 (Def)					
0200088. 0200089. 0200090.	2012 IAR 3.75% 2016 (Def) 2012 IAR 3.50% 2017-2018 (Def)	8,575,345,503			<b>&gt;&gt;&gt;</b>	
0200088. 0200089. 0200090. 0200091.	2012 IÁR 3.75% 2016 (Def)	8,575,345,503 4,195,288,432	XXX	4, 195, 288, 432	XXX	
0200088. 0200089. 0200090. 0200091. 0200092.	2012 IÁR 3.75% 2016 (Def)	8,575,345,503 4,195,288,432 3,122,055,601	XXXXXX	4, 195, 288, 432 3, 122, 055, 601	XXX	
0200088. 0200089. 0200090. 0200091. 0200092. 0200093.	2012 IÁR 3.75% 2016 (Def)	8,575,345,503 4,195,288,432 3,122,055,601 5,144,433,223	XXX XXX XXX	4, 195, 288, 432 3, 122, 055, 601 5, 144, 433, 223	XXX	
0200088. 0200089. 0200090. 0200091. 0200092. 0200093.	2012 IÁR 3.75% 2016 (Def)	8,575,345,503 4,195,288,432 3,122,055,601	XXXXXX	4, 195, 288, 432 3, 122, 055, 601	XXX	
0200088. 0200089. 0200090. 0200091. 0200092. 0200093. 0299997.	2012 IÁR 3.75% 2016 (Def)	8,575,345,503 4,195,288,432 3,122,055,601 5,144,433,223	XXX XXX XXX	4, 195, 288, 432 3, 122, 055, 601 5, 144, 433, 223	XXX	
0200088. 0200089. 0200090. 0200091. 0200092. 0200093. 0299997. 0299998.	2012 IÁR 3.75% 2016 (Def)	8,575,345,503 4,195,288,432 3,122,055,601 5,144,433,223 39,437,987,934	XXX XXX XXX		XXX XXX XXX	1,843,703,138

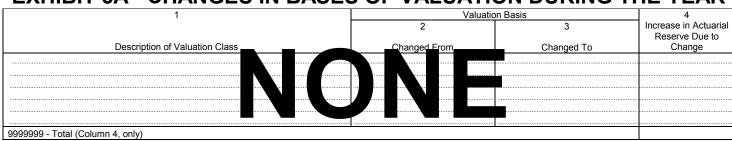
# **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0300002. 71 IAM 11.25% 1983-1984			o.uu.y	a.v.aaa.,	Отобр
0300003. 71 IAM 11.00% 1985	0				
0300004. 71 IAM 7.50%	0				
0300005. 83 IAM 9.25% 1986	7,547		7,547		
0300006. 83 IAM 8.00% 1987	0				
0300007. 83 IAM 5.25% 2005			74,266		
0300008. 83 IAM 5.50% 1986-2008			68,451		
0300009. 83 IAM 6.00% 1989-2009	0				
0300010. 83 IAM 6.25% 1989-2008 0300011. 83 IAM 6.50% 1989-2008	U		95,727		
0300011. 83 IAM 6.75% 1989-2008	40 206		49,206		
0300013. 83 IAM 8.75% 1988–1989			20,123		
0300014. 83 IAM 7.00% 1993			3,468		
0300015. 83 IAM 7.25% 1995			12,186		
0300016. 83 IAM 7.75% 1992			17,490		
0300017. 83 IAM 8.00% 1987	33,598		33,598		
0300018. 83 IAM 8.25% 1990-1991	18,541		18,541		
0300019. 83 IAM 8.50% 1986-2008	0				
0300020. 83 IAM 8.75% 1988-1989	0				
0300021. Annuity 2000 7.00% 2000	9,094		9,094		
0300022. Annuity 2000 5.25% 2005, 2010	55,264		55,264		
0300023. Annuity 2000 5.25% 2006	136,0/4		136,074		
0300024. Annuity 2000 5.50% 2007	U		E0 04E		
0300025. Annuity 2000 4.25% 2012 0300026. Annuity 2000 4.50% 2015			58,815		
0300027. Annuity 2000 4:30% 2013	26 /10		26.419		
0300028. Annuity 2000 3.00% 2021			230.086		
0399997. Totals (Gross)	916.582	0	916.582	0	0
0399998. Reinsurance ceded	0.0,002	ŭ .	010,002		
0399999. SCWLC: Totals (Net)	916.582	0	916.582	0	0
0400001. 59 ADB WITH 58 CSO 3.00%			53,599	-	-
0400002. RESERVE FOR ADDITIONAL ADB			29		
0400003. 59 ADB WITH 80 CSO 4.00%	40,053		40,053		
0499997. Totals (Gross)	93,681	0	93,681	0	0
0499998. Reinsurance ceded	46,109		46,109		
0499999. Accidental Death Benefits: Totals (Net)	47,572	0	47,572	0	0
0500001. 52 INTERCO DISA, PER 2 BEN 4 & 5 W/ 58 CSO					
3.00%	12,682		12,682		
0500002. 52 INTERCO DISA, PER 2 BEN 4 & 5 W/ 80 CS0	00.040		20.040		
4.00%			23,943		
0500003. UNEARNED PREMIUM PAYOR			2,100		
0500004. 85 CIDA 4.50%	83.480	0	44,755 83,480	0	0
0599998. Reinsurance ceded	60,091	U	60,091	U	U
0599999. Disability-Active Lives: Totals (Net)	23,389	0	23,389	0	0
0600001. 52 INTERCO DISA, PER 2 BEN 4 & 5 3.00%		U	4,361,505	U	U
0600002. 1964 CDT 3.00%	' '		13,893		
0600003. 85 CDT 4.50%			2,264		
0600004. 70 GROUP DIS 3.50%	0				
0600005. INCURRED BUT NOT REPORTED	60,000		60,000		
0699997. Totals (Gross)	4,437,662	0	4,437,662	0	0
0699998. Reinsurance ceded	2,956,582	-	2,956,582		
0699999. Disability-Disabled Lives: Totals (Net)	1,481,080	0	1,481,080	0	0
0700001. EXCESS OF NET PREMIUMS OVER GROSS	2,147,517		2,147,517		
0700002. NON DEDUCTION OF DEF. FRAC. PREMIUMS			778,995		3,225
0700003. GUARANTEED INSURABILITY RIDERS	52,637		52,637		
0700004. SUBSTANDARD POLICIES	73,546		73,546		
0700005. UNEARNED PREMIUMS - GROUP	3,104				3,104
0700006. IMMEDIATE PAYMENT OF CLAIMS	1,932,980		1,932,801		179
0799997. Totals (Gross)	4,992,004	0	4,985,496	0	6,508
0799998. Reinsurance ceded	1,865,675		1,865,675		_ ~~
0799999. Miscellaneous Reserves: Totals (Net)	3,126,329	0	3,119,821	0	6,508
9999999. Totals (Net) - Page 3, Line 1	33,231,720,249	0	31,388,597,261	0	1,843,122,988

# **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 [	Χ]	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 [	1	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; an 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:	ıd			
_	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?				
	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 [	1	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 [	Χ]	No [ ]
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:	\$		5	,409,373,137
	9.2 State the amount of reserves established for this business:	\$		5	656,363,943
	9.3 Identify where the reserves are reported in the blank:				
	Exhibit 5 Annuities. Ordinary				

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



# EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		ACCINEDATE INECENTAGE OF		<u> </u>	<u> </u>				10.010					
		1	Compre		4	5	6	7	8	9	10	11	12	13
			2	3	Medicare			Federal Employees Health Benefits	Title XVIII	Title XIX		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
	ACTIVE LIFE RESERVE		marviadai	Стоир	Саррістіст	theien enny	2 ontai only			ou.ou.u	0.00.00.00.0		34.3	3 ti 101 1 10 ti ti ti
1	Unearned premium reserves	1.695.369										1,867	1,588,609	740
2.	Additional contract reserves (b)	80.357.604			1,037,817							2.744	79.297.378	19.665
3	Additional actuarial reserves-Asset/Liability analysis	9,978,820											9,978,820	
4.	Reserve for future contingent benefits	0												
5.	Reserve for rate credits	0												
6.	Aggregate write-ins for reserves	. 0	0	(	0 0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	92,031,793	0		1,141,970	0	0	0	0	0	0	4,611	90,864,807	20,405
8.	Reinsurance ceded	44,767,731			1,141,970							4,611	43,600,745	20,405
9.	Totals (Net)	47,264,062	0		0 0	0	0	0	0	0	0	0	47,264,062	0
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	19,232,107											19,232,107	
11.	Additional actuarial reserves-Asset/Liability analysis	42,635										42,635		
12.	Reserve for future contingent benefits	0												
13.	Aggregate write-ins for reserves	. 0	0	(	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	19,274,742	0		0	0	0	0	0	0	0	42,635	19,232,107	0
15.	Reinsurance ceded	7,810,121										42,635	7,767,486	
16.	Totals (Net)	11,464,621	0	(	0	0	0	0	0	0	0	0	11,464,621	0
17.	TOTAL (Net)	58,728,683	0	(	0	0	0	0	0	0	0	0	58,728,683	0
18.	TABULAR FUND INTEREST	1,922,054											1,922,054	
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0		0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	(	0	0	0	0	0	0	0	0	0	0
1301.														
1302.		.									ļ			
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0		0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	(	0	0	0	0	0	0	0	0	0	0

<sup>(</sup>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.

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

# **EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

EXIIIDIT 7 DE	i com mi E commo	10.0				
	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	1,522,944,100	0	391,551,514	0	0	1, 131, 392, 586
Deposits received during the year	9,707,132		9,707,132			
Investment earnings credited to the account	18,061,371		13,674,321			4,387,050
Other net change in reserves	(830,816,176)		100,179,310			(930,995,486
5. Fees and other charges assessed	2,977,635		2,977,635			
6. Surrender charges	0					
7. Net surrender or withdrawal payments	134 , 132 , 148		129,640,242			4,491,906
Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	582,786,644	0	382,494,400	0	0	200,292,244
10. Reinsurance balance at the beginning of the year	10,014,903	0	1,910,885	458,376	5,590,983	2,054,659
11. Net change in reinsurance assumed	(550,333)		(393,005)	(89, 185)	(26,391)	(41,752
12. Net change in reinsurance ceded	176,673		176,673			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	9,287,897	0	1,341,207	369, 191	5,564,592	2,012,907
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	592,074,541	0	383,835,607	369,191	5,564,592	202,305,151

# **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 1 - Liability End of Current Year

		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
Due and unpaid:											,	
	1.1 Direct	0										
	1.2 Reinsurance assumed	0										
	1.3 Reinsurance ceded	0										
	1.4 Net	0	0	0	0	0	0	0	0	0	0	(
2. In course of settlement:												İ
2.1 Resisted	2.11 Direct	0										
	2.12 Reinsurance assumed	0										
	2.13 Reinsurance ceded	0										
	2.14 Net	0	0	(b)0	(b)0	0	(b)0	(b)0	0	0	0	(
2.2 Other	2.21 Direct	313,088,038		8,038,304	302,444,623			44,968	2,338,316	6,490		215,33
	2.22 Reinsurance assumed	4,408,106		2,233,734	1,756,969			8,000				409,403
	2.23 Reinsurance ceded	50,348,076		5,693,583	44,384,433			40,471	7,762	6,490		215,337
	2.24 Net	267, 148,068	0	(b)4,578,455	(b)259,817,159	0	(b)0	(b)12,497	2,330,554	(b)0	(b)0	(b)409,403
3. Incurred but unreported:												
	3.1 Direct	4,287,335		3,834,769	200,026			12,403	25	1,066		239,046
	3.2 Reinsurance assumed	1,129,826		1,099,132				16,581		95		14,018
	3.3 Reinsurance ceded	1,960,113		1,708,792	24			11,163	22	1,066		239,046
	3.4 Net	3,457,048	0	(b)3,225,109	(b)200,002	0	(b)0	(b)17,821	3	(b)95	(b)0	(b)14,018
4. TOTALS	4.1 Direct	317,375,373	0	11,873,073	302,644,649	0	0	57,371	2,338,341	7,556	0	454,383
	4.2 Reinsurance assumed	5,537,932	0	3,332,866	1,756,969	0	0	24,581	0	95	0	423,421
	4.3 Reinsurance ceded	52,308,189	0	7,402,375	44,384,457	0	0	51,634	7,784	7,556	0	454,383
	4.4 Net	270,605,116	(a) 0	(a) 7,803,564	260.017.161	0	0	(a) 30,318	2,330,557	95	0	423,421

# **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 2 - Incurred During the Year

			-			2 - incurrea During							
		1	2		Ordinary		6		Group			Accident and Health	
				3	4	5		7	8	9	10	11	
			Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance		_	Credit (Group		
		Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other	
1.	Settlements During the Year:												
	1.1 Direct	981,086,830		50,712,840	853,756,219	368		1,359,167	71,123,649	71,347		4,063,240	
	1.2 Reinsurance assumed	17,594,318		8,980,406	4,458,850					(5,347)		4,160,409	
	1.3 Reinsurance ceded	150,229,854		34,862,866	109,901,317			1,222,605	108,479	71,347		4,063,240	
	1.4 Net	(d)848,451,294	0	24,830,380	748,313,752	368	0	136,562	71,015,170	(5,347)	0	4, 160, 409	
2.	Liability December 31, current year from Part 1:												
	2.1 Direct	317,375,373	0	11,873,073	302,644,649	0	0	57,371	2,338,341	7,556	0	454,383	
	2.2 Reinsurance assumed	5,537,932	0	3,332,866	1,756,969	0	0	24,581	0	95	0	423,421	
	2.3 Reinsurance ceded	52,308,189	0	7,402,375	44,384,457	0	0	51,634	7,784	7,556	0	454,383	
	2.4 Net	270,605,116	0	7.803.564	260,017,161	0	0	30.318	2,330,557	95	0	423,421	
3.	Amounts recoverable from reinsurers December 31, current year	3,837,809		3,837,809									
4.	Liability December 31, prior year:												
	4.1 Direct	250,255,274	0	11,531,168	235,921,848	0	0	106,602	2,299,993	7,414	0		
	4.2 Reinsurance assumed	4,923,535	0	3,374,831	1,129,951	0	0	21,567	0	121	0	397,065	
	4.3 Reinsurance ceded		0	7.611.351	30,220,090	0	0	95,941	8.564	7.414	0		
	4.4 Net	216.847.200	0	7.294.648	206,831,709	0	0	32.228	2,291,429	121	0	397.065	
5.	Amounts recoverable from reinsurers December 31, prior year	2,790,790	0	2,790,790	0	0	0	0	0	0	0	(	
6.	Incurred Benefits												
	6.1 Direct	1,048,206,929	0	51,054,745	920,479,020	368	0	1,309,936	71,161,997	71,489	0	4, 129, 374	
	6.2 Reinsurance assumed	18,208,715	0	8,938,441	5,085,868	0	0	3.014	0	(5,373)	0	4 , 186 , 765	
	6.3 Reinsurance ceded	165,253,453	0	35,700,909	124,065,684	0	0	1.178.298	107,699	71.489	0	4,129,374	
	6.4 Net	901,162,191	0	24.292.277	801,499,204	368	0	134,652	71.054.298	(5,373)	0	4,186,765	

(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 \$	2,449,442	in Line 1.1, \$2,453,425	in Line 1.4
	\$2,449,442	in Line 6.1, and \$2,453,425	in Line 6.4
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	17,966	in Line 1.1, \$1,797	in Line 1.4
	\$17,966	in Line 6.1, and \$1,797	in Line 6.4

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

#### **EXHIBIT OF NON-ADMITTED ASSETS** Change in Total Nonadmitted Assets (Col. 2 - Col. 1) Current Year Total Prior Year Total Nonadmitted Assets Nonadmitted Assets 0 0 1. Bonds (Schedule D) Stocks (Schedule D): 0 0 0 0 2.2 Common stocks 3. Mortgage loans on real estate (Schedule B): 0. .0 3.1 First liens 3.2 Other than first liens... .0 .0 Real estate (Schedule A): 4.1 Properties occupied by the company. 4.2 Properties held for the production of income... 0. 0 0 0 4.3 Properties held for sale. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments .0 (Schedule DA) .0 6. Contract loans Derivatives (Schedule DB) .... .0 0. .1,000 .1,000 Other invested assets (Schedule BA) ... 0 0 9. Receivables for securities 10. Securities lending reinvested collateral assets (Schedule DL) 0 0 11. Aggregate write-ins for invested assets ... 0 0 0 0 1.000 1.000 12. Subtotals, cash and invested assets (Lines 1 to 11). ..0 .0 13. Title plants (for Title insurers only) ... .387,547 .397,754 .10,207 14. Investment income due and accrued 15. Premiums and considerations: .19,043 .16,072 .(2,971) 15.1 Uncollected premiums and agents' balances in the course of collection 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due .. 1,788,430 .2,801,129 1,012,699 .0 .0 15.3 Accrued retrospective premiums and contracts subject to redetermination 16. 16.1 Amounts recoverable from reinsurers .1.092.692 554 592 (538 100) 16.2 Funds held by or deposited with reinsured companies 0 0 .0 .0 16.3 Other amounts receivable under reinsurance contracts ..0 .0 17. Amounts receivable relating to uninsured plans. ..0 .0 18.1 Current federal and foreign income tax recoverable and interest thereon 14,578,581 (14,578,581) 18.2 Net deferred tax asset . 0 0 .0 19. Guaranty funds receivable or on deposit ... 20. Electronic data processing equipment and software .... 0 0 21. 289.688 0 (289.688) Furniture and equipment, including health care delivery assets 22. Net adjustment in assets and liabilities due to foreign exchange rates 0 0 0 0 23. Receivables from parent, subsidiaries and affiliates . ..0 .0 24. Health care and other amounts receivable (6.328.946) 9.091.236 2.762.290 25 Aggregate write-ins for other than invested assets. 26. Total assets excluding Separate Accounts. Segregated Accounts and Protected Cell Accounts (Lines 12 to 25). 27.247.217 6.532.837 (20.714.380) 27 From Separate Accounts, Segregated Accounts and Protected Cell Accounts . 0 0 27.247.217 6.532.837 (20,714,380)28 Total (Lines 26 and 27) **DETAILS OF WRITE-INS** 1101. 1102. 1103. 1198. .0 ..0 Summary of remaining write-ins for Line 11 from overflow page Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) 0 0 0 1199. .2,225,967 .2,225,967 2501. Inventory and prepaid assets on real estate holdings

9,091,236

9,091,236

.536,323

2,762,290

..0

(8,554,913)

(6,328,946)

0

Accounts receivable

Summary of remaining write-ins for Line 25 from overflow page

Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)

2502.2503.2598.

2599.

#### Note 1 - Summary of Significant Accounting Policies

#### A. Accounting Practices

The financial statements of the Great American Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles ("NAIC SAP") and the State of Ohio basis, as shown below:

Net Income		2021	2020	
(1) State basis	\$	329,013,837	\$ 184,093,68	30
(2) State prescribed practices that increase/(decrease) NAIC SAP		=		-
(3) State permitted practices that increase/(decrease) NAIC SAP		=		-
(4) NAIC SAP	\$	329,013,837	\$ 184,093,68	30
	-			_
Surplus				
(5) Statutory surplus state basis	- \$	2,878,120,622	\$ 2,897,191,78	38
(6) State prescribed practices that increase/(decrease) NAIC SAP		-		-
(7) State permitted practices that increase/(decrease) NAIC SAP		_		-
(8) NAIC SAP	\$	2,878,120,622	\$ 2,897,191,78	38
				_

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

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

#### C. Accounting Policy

Life premiums are recognized as revenues over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at cost.
- (2) Bonds with an NAIC rating of 1 through 5 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchange Traded Funds.
- (3) Common stocks are stated at fair value, except investments in stocks of wholly owned subsidiaries which are carried on the equity basis, in accordance with Statement of Statutory Accounting Principle ("SSAP") No. 97.
- (4) Redeemable preferred stocks rated P1 through P3 and perpetual preferred stocks rated 1 through 3 are stated at book value; all others are stated at the lower of book value or fair value.
- (5) Mortgage loans and real estate are stated at the aggregate carrying value less accrued interest.
- (6) For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the profitability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of NAIC designation.
- (7) The Company carries several affiliated insurance companies and non-insurance companies at statutory and GAAP equity, respectively, in accordance with SSAP No. 97. The goodwill balances have been fully amortized.
- (8) Other invested assets are stated at the lower of cost or fair value, except investments in limited partnerships and limited liability companies. Investments in limited partnerships and limited liability companies are stated at the underlying audited GAAP equity.
- (9) Derivatives to hedge the Company's indexed annuities are valued at fair value consistent with the hedged items. Derivatives to hedge the risk of a significant increase in interest rates on the Company's investment portfolio are valued at fair value. The impact of the change in the fair value is recognized as an unrealized gain or loss to surplus.
- (10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54R—Individual and Group Accident and Health Contracts.
- (11) Liabilities for losses and loss/claim adjustment expenses for accident and health contracts are estimated by the Company's valuation actuary using statistical claim development models to develop best estimates of liabilities for medical expense business and using tabular reserves employing mortality/morbidity tables and discount rates specified by regulatory authorities for disability income business.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) The Company has no pharmaceutical rebate receivables.

#### D. Going Concern

After review of the Company's financial condition, management has no doubts about the Company's ability to continue as a going concern.

#### Note 2 - Accounting Changes and Corrections of Errors

The Company had no material changes in accounting principles and/or corrections of errors.

#### Note 3 - Business Combinations and Goodwill

- A. The Company has no business combinations accounted for under the statutory purchase method.
- B. The Company was not involved in any statutory mergers.
- C. The Company did not recognize any goodwill resulting from assumption reinsurance transactions.
- D. The Company did not recognize any impairment losses related to business combinations or goodwill.
- E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

	Calculation of	
	Limitation Using	
	Prior Quarter	Current Reporting
	Numbers	Period
(1) Capital & Surplus	\$ 2,855,306,224	XXX
Less:		
(2) Admitted Positive Goodwill	-	XXX
(3) Admitted EDP Equipment & Operating System Software	488,485	xxx
(4) Admitted Net Deferred Taxes	66,511,268	XXX
(5) Adjusted Capital and Surplus (Line 1-+2-+3-+4)	\$ 2,788,306,471	xxx
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	278,830,647	xxx
(7) Current period reporting Admitted Goodwill	XXX	-
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line7/Line5)	XXX	0%

#### Note 4 - Discontinued Operations

The Company has no discontinued operations.

#### Note 5 - Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
  - (1) The minimum and maximum lending rates for commercial mortgage loans were 1.75% and 5.95%, respectively. The minimum and maximum lending rates for residential mortgage loans were 2.18% and 7.18%, respectively.
  - (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was 78%.
  - (3) The Company had no taxes, assessments or any amounts advanced and not included in the mortgage loan total.

(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:

			Resid	dential	Commercial			
		Farm	Insured	A I Other	Insured	A <b>I</b> Other	Mezzanine	Total
a. Cu	urrent Year							
1.	Recorded Investment (AII)							
	a. Current	\$ -	\$ -	\$ 817,045,639	\$ -	\$1,121,785,549	\$ 209,185,479	\$2,148,016,667
	b. 30-59 Days Past Due	-	ı	-	-	i	-	-
	c. 60-89 Days Past Due	-	ı	16,365	-	i	-	16,365
	d. 90-179 Days Past Due	-	ı	436,069	-	i	-	436,069
	e. 180+ Days Past Due	-	ı	-	-	i	-	-
2.	Accruing Interest 90-179 Days Past Due							
	a. Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
	b. Interest Accrued	-	-	-	-	٠	-	-
3.	Accruing Interest 180+ Days Past Due							
	a. Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
	b. Interest Accrued	-	ı	-	-	i	-	-
4.	Interest Reduced							
	a. Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
	b. Number of Loans	-	ı	-	-	i	-	-
	c. Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5.	Participant or Co-Lender in a Mortgage Loan Agreement							
	a. Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Pr	ior Year							
1.	Recorded Investment (AII)							
	a. Current	\$ -	\$ -	\$ 110,179	\$ -	\$1,250,981,804	\$ 326,292,573	\$1,577,384,556
	b. 30-59 Days Past Due	-	-	-	-	-	-	-
	c. 60-89 Days Past Due	-	-	22,433	-	-	-	22,433
	d. 90-179 Days Past Due	-	ı	425,237	-	Ī	-	425,237
	e. 180+ Days Past Due		ı	-	-	Ī	-	-
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							ĺ
	a. Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
	b. Number of Loans	-	-	-	-	-	-	-
	c. Percent Reduced	0%	0%	0%	0%	0%	0%	0%
5.	Participant or Co-Lender in a Mortgage Loan Agreement							
	a. Recorded Investment	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

- (5) The Company had no investment in impaired loans with or without allowance for credit losses.
- (6) The Company had no investment in impaired loans.
- (7) The Company had no allowance for credit losses.
- (8) The Company had no mortgage loans derecognized as a result of foreclosure.
- (9) The Company recognizes interest income on its impaired loans upon receipt.
- B. The Company has no restructured debt.
- C. The Company has no investment in reverse mortgages.

#### D. Loan-Backed Securities

- (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- (3) The following table shows each security with a credit-related OTTI charge recognized during the period:

		Present Value	OTTI Charge			
	Amortized Cost	of Projected	Recognized in	Amortized Cost	Fair Value at	Date
CUSIP	Before OTTI	Cash Flows	Income Statement	After OTTI	Time of OTTI	Reported
675923AG1	\$ 22,537,675	\$ 22,503,488	\$ 34,188	\$ 22,503,488	\$ 23,304,422	3/31/2021
12641QBX9	671,232	635,668	35,564	635,668	655,103	9/30/2021
36157NFL3	79,086	73,555	5,531	73,555	72,966	9/30/2021
47232V DK5	242,528	153,931	88,597	153,931	251,406	9/30/2021
65535VNL8	2,852,493	2,494,587	357,906	2,494,587	2,676,769	9/30/2021
94985AAA7	285,677	271,708	13,969	271,708	260,990	9/30/2021
05535DBG8	314,225	270,320	43,905	270,320	142,946	12/31/2021
05950TAC9	442,252	369,516	72,736	369,516	412,681	12/31/2021
12669DUS5	995,505	920,453	75,052	920,453	963,480	12/31/2021
41161PMV2	478,307	387,944	90,363	387,944	410,649	12/31/2021
47232CAH7	2,108,386	1,933,527	174,859	1,933,527	2,067,412	12/31/2021
65535VNL8	2,534,050	2,437,293	96,756	2,437,293	2,571,479	12/31/2021
94985AAA7	258,562	257,318	1,244	257,318	246,274	12/31/2021
94986MAF9	1,408,551	1,406,900	1,651	1,406,900	1,561,524	12/31/2021
Total			\$ 1,092,321			

- (4) The following table shows all loan-backed securities with an unrealized loss:
  - a. The aggregate amount of unrealized losses:

Less than 12 Months
 12 Months or Longer
 44,901,265
 29,488,192

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

Less than 12 Months
 3,606,009,571
 12 Months or Longer
 571,729,820

- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale Not applicable.
- J. Real Estate
  - (1) The Company did not recognize an impairment loss on real estate.
  - (2) The Company had three real estate sales in 2021. Details on these sales are included in Schedule A, Part 3 of this statement.
  - (3) The Company did not experience changes to a plan of sale for an investment in real estate.
  - (4) The Company does not engage in retail land sales operations.
  - (5) The Company does not hold real estate investments with participating mortgage loans.
- K. Low Income Housing Tax Credits Not applicable.

#### L. Restricted Assets

(1) Restricted Assets (Including Pledged):

	Gross (Admitted & Nonadmitted) Restricted									Per	centage
			Current Year					Current Ye		ear	
	1	2	3	4	5	6	7	8	9	10	11
		G/A								Gross	
		Supporting								Restricted	Admitted
		Separate	Total S/A	S/A Assets			Increase/	Total	Total Admitted	to Total	Restricted to
	Total General	Account (S/A)	Restricted	Supporting G/A		Total From Prior	(Decrease)	Nonadmitted	Restricted	Assets	Total Admitted
Restricted Asset Category	Account (G/A)	Activity (a)	Assets	Activity (b)	Total (1 plus 3)	Year	(5 minus 6)	Restricted	(5 minus 8)	(c)	Assets (d)
Subject to contractual obligation for											
w hich liability is not show n	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%	0%
b. Collateral held under security											
lending agreements	-	-	-	-	-	-	-	-	-	0%	
c. Subject to repurchase agreements	-	-	-	-	-	-		-	-	0%	0%
d. Subject to reverse repurchase											
agreements	-	-	-	-	-	-	-	-	-	0%	0%
e. Subject to dollar repurchase											
agreements	-	-	-	-	-	-	-	-	-	0%	0%
f. Subject to dollar reverse											
repurchase agreements	-	-	-	-	-	-	-	-	-	0%	
g. Placed under option contracts	-	-	-	-	-	-	-	-	-	0%	0%
h. Letter stock or securities restricted											
as to sale - excluding FHLB capital stock	1,195,032,180	-	-	-	1,195,032,180	1,489,527,076	(294,494,896)	-	1,195,032,180	3.1%	3.1%
i. FHLB capital stock	52,500,800	-	-	-	52,500,800	55,920,000	(3,419,200)		52,500,800	0.1%	0.1%
j. On deposit w ith states	5,916,432	-	-	-	5,916,432	6,437,257	(520,825)		5,916,432	0.0%	0.0%
<ul> <li>k. On deposit w ith other regulatory</li> </ul>											
bodies	-	-	-	-	-	-	-	-	-	0.0%	0.0%
I. Fledged as collateral to FHLB (including											
assets backing funding agreements)	1,256,416,873	=	-	-	1,256,416,873	1,299,621,464	(43,204,591)	-	1,256,416,873	3.3%	3.3%
m. Redged as collateral not captured											
in other categories	-	-	-	-	-	-	-	-	-	0.0%	0.0%
n. Other restricted assets	-	-	-	-	-	-		-	-	0.0%	0.0%
o. Total restricted assets	\$2,509,866,285	\$ -	\$ -	\$ -	\$2,509,866,285	\$2,851,505,797	\$ (341,639,512)	\$ -	\$2,509,866,285	6.5%	6.5%

- (2) Details of Assets Pledged as Collateral Not Captured in Other Categories Not applicable.
- (3) Detail of Other Restricted Assets Not applicable.
- (4) Collateral Received and Reflected as assets Within the Reporting Entity's Financial Statements

	1	2	3	4
			% of BACV to	
	Book/Adjusted		Total Assets	% of BACV to
	Carrying Value		(Admitted and	Total Admitted
Collateral Assets	(BACV)	Fair Va <b>l</b> ue	Nonadmitted) *	Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	\$ 408,306,658	\$ 408,306,658	1.1%	1.1%
b. Schedule D, Part 1	-	-	0.0%	0.0%
c. Schedule D, Part 2, Section 1	-	-	0.0%	0.0%
d Schedule D, Part 2, Section 2	-	-	0.0%	0.0%
e Schedule B	-	-	0.0%	0.0%
f. Schedule A	-	-	0.0%	0.0%
g Schedule BA, Part 1	-	=	0.0%	0.0%
h. Schedule DL, Part 1	-	-	0.0%	0.0%
i. Other	-	-	0.0%	0.0%
Total Collateral Assets				
j. (a+b+c+d+e+f+g+h+i)	\$ 408,306,658	\$ 408,306,658	1.1%	1.1%

Column 1 divided by Asset Page, Line 26 (Column 1)
 \*\* Column 1 divided by Asset Page, Line 26 (Column 3)

2

Amount Total Liabilities \*

k Recognized Obligation to Return Collateral Asset

\$ 407,506,658

- M. Working Capital Finance Investments Not applicable.
- N. Offsetting and Netting of Assets and Liabilities Not applicable.
- O. 5GI Securities

Investment	Number of 5	Gl Securities	Aggrega	te BACV	Aggregate Fair Value		
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year	
(1) Bonds - AC	24	13	\$ 28,474,328	\$ 20,796,880	\$ 31,625,455	\$ 24,769,407	
(2) LB&SS - AC	7	20	2,248,168	30,138,008	2,695,950	37,437,683	
(3) Preferred Stock - AC	0	20	=	31,237,128	=	45,926,271	
(4) Preferred Stock - FV	25	8	85,479,033	11,614,147	85,479,033	11,614,147	
(5) Total (1+2+3+4)	56	61	\$ 116,201,529	\$ 93,786,163	\$ 119,800,438	\$ 119,747,508	

AC - Amortized Cost

FV - Fair Value

<sup>(</sup>a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

 $<sup>^{\</sup>star}$  Column 1 divided by Liability Page, Line 26 (Column 1)

#### P. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

	Proceeds Received	Current Fair Value of Securities Sold Short	Unrealized Gain or (Loss)	Expected Settlement (# of Days)	Fair Value of Short Sales Exceeding (or expected to exceed) 3 Settlement Days	Expected to be Settled by Secured Borrowing
a. Bonds	-	-	-	-	-	-
b. Preferred Stock	-	-	-	-	-	-
c. Common Stock	-	-	-	-	-	-
d. Totals (a+b+c)	-	-	-	-	-	-

(2) Settled Short Sale Transactions

	Proceeds Received	Current Fair Value of Securities Sold Short		Exceeded 3 Settlement	Fair Value of Short Sales Settled by Secured Borrowing
a. Bonds	-	-	-	-	-
b. Preferred Stock	-	-	-	-	-
c. Common Stock	8,048,598	7,626,000	422,598	7,626,000	-
d. Totals (a+b+c)	8,048,598	7,626,000	422,598	7,626,000	-

Q. Prepayment Penalties and Acceleration Fees

General Account
(1) Number of CUSIPS
(2) Aggregate amount of investment income

General Account
60
0
25,946,032
5 -

R. Share of Cash Pool by Asset Type – Not applicable.

#### Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.
- B. The Company recorded the following impairments primarily due to losses within the structures and a resulting decline in fair value. In the Company's judgment, this impairment is other than temporary.

 Bay Bridge Holding Company, LLC
 \$ (687,233)

 ExWorks Capital Fund I, LP
 2,993,219

 ExWorks Capital Fund II Parallel Vehicle, LP
 25,822,387

 Medley Real D (Annuity) LLC
 3,058,657

 Monza Energy, LLC
 1,181,065

#### Note 7 - Investment Income

A. Due and accrued income was excluded from surplus on the following bases:

All investment income due and accrued with amounts that are over 90 days past due with the exception of mortgage loans in default.

B. The amount of investment income due and accrued that is excluded from surplus is \$387,547.

#### Note 8 - Derivative Instruments

The Company uses equity options purchased in either the over-the-counter market or on the Chicago Board Options Exchange as economic hedging transactions for financial accounting, regulatory and tax purposes for the associated liabilities of its indexed annuity products. Under the indexed annuity products, the crediting rate is linked to changes in the equity indices or Exchanged Traded Funds (ETF) for specified periods and participation rates. The prices of the options purchased are calculated with reference to the underlying index or ETF, participation rates, caps, floors, durations and notional amounts of the underlying contracts. The Company pays cash at the beginning of the contract and may pay or receive cash at expiration of the option as calculated in the option contract. The credit exposure of the options is represented by the fair value (market value) of contracts at the reporting date. The Company recognized an unrealized loss of \$7,551,287 during the period.

The Company has entered into nine interest rate swaps as of December 31, 2021. These swaps are intended to partially hedge the risk of a significant increase in interest rates on the fair value of the Company's investment portfolio. The credit exposure is represented by the fair value of the contracts at the reporting date. The Company recognized an unrealized loss of \$60,183,714 during the period on these swaps.

Counterparties to financial instruments expose the Company to credit-related losses in the event of nonperformance. With most counterparties, the Company holds collateral to secure the performance by the counterparty. The Company does not expect any counterparties to fail to meet their obligations.

The Company has no derivative instruments with financing premiums.

#### Note 9 - Income Taxes

- A. Deferred Tax Assets and Deferred Tax Liabilities
  - 1. The components of the net deferred tax asset/(liability) at December 31 are as follows:

	2021			2020			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	\$219,896,338	\$ -	\$219,896,338	\$ 188,942,577	\$ 4,231,427	\$193,174,004	\$ 30,953,761	\$ (4,231,427)	\$ 26,722,334
b. Statutory valuation allow ance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	219,896,338		219,896,338	188,942,577	4,231,427	193,174,004	30,953,761	(4,231,427)	26,722,334
d. Deferred tax assets nonadmitted	104,817,872	(90,239,291)	14,578,581	65,710,638	(65,710,638)		39,107,234	(24,528,653)	14,578,581
e. Subtotal net admitted deferred tax asset	115,078,466	90,239,291	205,317,757	123,231,939	69,942,065	193,174,004	(8,153,473)	20,297,226	12,143,753
f. Deferred tax liabilities	53,379,432	90,239,291	143,618,723	70,163,836	84,039,510	154,203,346	(16,784,404)	6,199,781	(10,584,623)
<ul> <li>g. Net admitted deferred tax assets/(net deferred tax liability)</li> </ul>	\$ 61,699,034	\$ -	\$ 61,699,034	\$ 53,068,103	\$ (14,097,445)	\$ 38,970,658	\$ 8,630,931	\$ 14,097,445	\$ 22,728,376

2. Admission calculation components, SSAP No. 101:

	2021		2020			Change			
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
<ul> <li>Federal income taxes paid in prior years recoverable through loss carrybacks</li> </ul>	\$ -	\$ -	\$ -	\$ -	\$ 4,231,427	\$ 4,231,427	\$ -	\$ (4,231,427)	\$ (4,231,427)
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)  1. Adjusted gross deferred tax assets expected to be realized following	61,699,034	-	61,699,034	53,068,103	-	53,068,103	8,630,931	-	8,630,931
the balance sheet date 2. Adjusted gross deferred tax assets allowed per limitation threshold	61,699,034	ē	61,699,034	53,068,103	-	53,068,103	8,630,931	Ē	8,630,931
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b)	XXX	XXX	418,245,971	XXX	XXX	429,818,936	XXX	XXX	(11,572,965)
above) offset by gross deferred tax liabilities	53,379,432	90,239,291	143,618,723	70,163,836	65,710,638	135,874,474	(16,784,404)	24,528,653	7,744,249
<ul> <li>Deferred tax assets admitted as the result of application of SSAP No. 101</li> </ul>	\$ 115,078,466	\$90,239,291	\$ 205,317,757	\$ 123,231,939	\$69,942,065	\$ 193,174,004	\$ (8,153,473)	\$ 20,297,226	\$ 12,143,753

3. Other admissibility criteria:

	2021	2020
a. Ratio percentage used to determine recovery		
period and threshold limitation amount	791%	810%
b. Amount of adjusted capital and surplus used to		

 Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above

\$2,788,306,471 \$2,865,459,573

4. Impact of tax planning strategies:

	202	21	202	20	Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
Adjusted gross DTAs amount from Note 9A1(c)     Percentage of adjusted gross DTAs by tax character attributable to	\$219,896,338	\$ -	\$ 188,942,577	\$ 4,231,427	\$ 30,953,761	\$ (4,231,427)
the impact of tax planning strategies	0%	0%	0%	0%	0%	0%
<ol> <li>Net admitted adjusted gross DTAs amount from Note 9A1(e)</li> <li>Percentage of net admitted adjusted gross DTAs by tax character</li> </ol>	115,078,466	90,239,291	123,231,939	69,942,065	(8,153,473)	20,297,226
admitted because of the impact of tax planning strategies	0%	0%	0%	0%	0%	0%

- b. Does the company's tax planning strategies include the use of reinsurance? Yes  $[\ ]$  No  $[\,X\,]$ 
  - B. The Company has recognized all of its deferred tax liabilities.

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

Current i	income taxes incurred consist of the following major compo	nents:		
(1) Curre	ent income tax expense:	0004	0000	Oleman
	E. Loud	2021	2020	Change
	Federal	\$ 45,461,022	\$ (61,958,936)	\$ 107,419,958
	Foreign	1,491	15,659	(14,168)
C.	Subtotal	45,462,513	(61,943,277)	107,405,790
	Federal income tax (benefit) expense on net capital gains Utilization of capital loss carry-forwards	118,330,831 -	118,024,241 -	306,590 -
	Other Federal and foreign income taxes incurred	\$163,793,344	\$ 56,080,964	\$ 107,712,380
	•	<del>•</del> • • • • • • • • • • • • • • • • • •	<del>-</del>	<del>-</del> ,
(2) Defer	red tax assets:			
а	Ordinary	2021	2020	Change
1	Discounting of unpaid losses	\$ -	\$ -	\$ -
2	Unearned premium reserve	_	<u>-</u>	·
3	Policyholder reserve	159,835,408	140,447,720	19,387,688
	•	139,033,400	140,447,720	19,307,000
4	Investments	-	·	
5	Deferred acquisition costs	48,440,883	39,922,427	8,518,456
6	Policyholder dividends accrual	-	-	-
7	Fixed assets	-	-	-
8	Compensation and benefits accrual	-	28,047	(28,047)
9	Pension accrual	278,830	868,827	(589,997)
10	Receivables - nonadmitted	2,660,414	1,371,686	1,288,728
11	Net operating loss carry-forw ard	2,000,414	1,07 1,000	1,200,720
		=	=	-
12	Tax credit carry-forward	- 470 004	4 700 070	-
13	Other	2,476,901	1,792,973	683,928
14	Accruals	6,203,902	4,510,897	1,693,005
15	Amortization of intangibles	-	-	-
16	Underw riting expenses	=	-	-
99	Subtotal	\$219,896,338	\$188,942,577	\$ 30,953,761
b.	Statutory valuation allow ance adjustment	-	-	-
C.	Nonadmitted	104,817,872	65,710,638	39,107,234
d	Admitted ordinary deferred tax assets	\$115,078,466	\$123,231,939	\$ (8,153,473)
	Capital	Ψ110,070,400	Ψ120,201,300	Ψ (0,100,410)
		φ	Ф 4 004 04 <del>7</del>	<u> </u>
1	Investments	\$ -	\$ 4,231,217	\$ (4,231,217)
2	Net capital loss carry-forw ard	=	=	=
3	Real estate	-	-	-
4	Other	-	-	-
5	Non-insurance subsidiaries	-	210	(210)
99	Subtotal	\$ -	\$ 4,231,427	\$ (4,231,427)
f.	Statutory valuation allow ance adjustment	=	=	•
g.	Nonadmitted	(90,239,291)	(65,710,638)	(24,528,653)
h.	Admitted capital deferred tax assets	\$ 90,239,291	\$ 69,942,065	\$ 20,297,226
i.	Admitted deferred tax assets	\$205,317,757	\$193,174,004	\$ 12,143,753
	Admitted deferred tax assets	Ψ203,311,131	<del>\$133,174,004</del>	Ψ 12,140,700
(3) Defer	red tax liabilities:			
		2021	2020	Change
	Ordinary			
1	Investments	\$ 1,015,796	\$ 1,152,660	\$ (136,864)
2	Fixed assets	803,600	3,805,431	(3,001,831)
3	Deferred and uncollected premium	1,843,125	2,079,472	(236,347)
4	Policyholder reserves	4,917,614	6,888,781	(1,971,167)
5	Other	404,470	774,352	(369,882)
6	Policy loans	296,049	339,667	(43,618)
	•			· · · · · · · · · · · · · · · · · · ·
7	Other - Reserve transition adjustment	44,098,778	55,123,473	(11,024,695)
99	Subtotal	\$ 53,379,432	\$ 70,163,836	\$ (16,784,404)
b.	Capital			
1	Investments	\$ 90,239,291	\$ 84,039,510	\$ 6,199,781
2	Real estate			
		-	-	-
3	Other	Ф. 00 000 cc.1	Ф. 04.000 E10	ф 0.400 <del>7</del> 04
99	Subtotal	\$ 90,239,291	\$ 84,039,510	\$ 6,199,781
C.	Deferred tax liabilities	\$143,618,723	\$154,203,346	\$ (10,584,623)

\$ 61,699,034 \$ 38,970,658 \$ 22,728,376

(4) Net deferred tax assets/(liabilities)

D. The provision for federal income taxes incurred on operations is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	2021	2020
Provision computed at statutory rate (operations and realized gains/losses)	\$ 111,990,469	\$ 54,470,370
Permanent differences:	(720 522)	(7.004.464)
Dividend exclusion	(738,523)	(7,884,461)
Stock options	(194,307)	(129,407)
Company-ow ned life insurance	(1,265,609)	(1,282,102)
Tax exempt interest	(1,838,119)	(2,268,826)
Provision to return adjustments	18,443	(167,614)
Other T. J. J. 1996	577,569	472,237
Total permanent differences	(3,440,546)	(11,260,173)
Timing adjustments:		
Investment differences	(1,394,950)	30,040,456
Reserves	43,810,240	11,062,881
DAC tax adjustment	8,532,847	(10,630,540)
Deferred compensation	1,840,670	72,405
Deferred and uncollected premiums	205,733	358,257
Accounts payable	23,023	161,304
Provision to return (primarily investment-related items)	(19,973,553)	(9,253,826)
Sale of real estate and subs	20,122,430	-
Fixed assets	480,443	(508,129)
Bonus expense	1,608,129	(72,931)
Other	1,447,470	347,265
Total timing adjustments	56,702,482	21,577,142
Other adjustments		
Unrealized on options	(1,585,770)	(8,017,527)
Tax credits	(363,444)	(637,097)
Other	490,153	(51,751)
Total other adjustments	(1,459,061)	(8,706,375)
Total office adjustments	(1,400,001)	(0,700,070)
Federal income tax expense on operations and realized gains/losses	\$ 163,793,344	\$ 56,080,964
Cross sharps in deferred toy asset		
Gross change in deferred tax asset:	(26 500 052)	(04 577 440)
Timing adjustments	(36,580,052)	(21,577,142)
Impact of non-admitted assets	(1,288,518)	96,367
Unrealized gains/losses	2,053,602	30,367,117
Software development	2,296,509	(206,859)
Other	(3,788,498)	(55,212)
Total change in deferred tax asset recorded directly to surplus	(37,306,957)	8,624,271
Total statutory income tax expense	\$ 126,486,387	\$ 64,705,235
·		

- E. (1) The Company does not have any operating loss carry-forwards or capital loss carry-forwards available to offset future net income subject to federal income taxes.
  - (2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Period	Ord	dinary	Capital	Total		
2021	\$	-	\$102,876,055	\$ 102,876,055		
2020	\$	-	\$ 52,360,895	\$ 52,360,895		
2019	\$	-	\$ 15,125,700	\$ 15,125,700		

 $(3) \ \ \text{The Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Code.}$ 

- F. The Company's federal income tax return is consolidated.
  - (1) For the first five months of 2021, the Company's federal income tax return is consolidated with the following entities:

AAG Insurance Agency, Inc. ABA Insurance Services, Inc.

American Empire Insurance Company

American Empire Surplus Lines Insurance Company

American Empire Underwriters, Inc. American Financial Enterprises, Inc. American Financial Group, Inc.

American Highways Insurance Agency, Inc.

American Money Management Corporation American Premier Underwriters, Inc. American Signature Underwriters, Inc. Annuity Investors Life Insurance Company

APU Holding Company

Bridgefield Casualty Insurance Company Bridgefield Employers Insurance Company Brothers Pennsylvanian Corporation

**Brothers Property Corporation** 

Brothers Property Management Corporation

Ceres Group, Inc.

Continental General Corporation Crop Managers Insurance Agency, Inc.

Dempsey & Siders Agency, Inc. Dixie Terminal Corporation Eden Park Insurance Brokers, Inc. Explorer RV Insurance Agency, Inc. Farmers Crop Insurance Alliance, Inc. FCIA Management Company, Inc. GAI Insurance Company, Ltd. GAI Mexico Holdings, LLC **GAI** Warranty Company

GAI Warranty Company of Florida

GALIC Brothers, Inc.

Global Premier Finance Company Great American Advisors. Inc.

Great American Alliance Insurance Company Great American Assurance Company Great American Casualty Insurance Company Great American Contemporary Insurance Company

Great American E & S Insurance Company Great American Fidelity Insurance Company Great American Financial Resources. Inc.

Great American Holding, Inc.

Great American Insurance Agency, Inc. Great American Insurance Company

Great American Insurance Company of New York

Great American Life Insurance Company Great American Management Services, Inc. Great American Protection Insurance Company

Great American Re Inc.

Great American Security Insurance Company Great American Spirit Insurance Company Great American Underwriters Insurance Company

Hangar Acquisition Corp. Hudson Indemnity, Ltd. Key Largo Group, Inc.

Lehigh Valley Railroad Company Magnolia Alabama Holdings, Inc. Manhattan National Holding Corporation Manhattan National Life Insurance Company

Mid-Continent Assurance Company Mid-Continent Casualty Company

Mid-Continent Excess and Surplus Insurance Company Mid-Continent Specialty Insurance Services, Inc.

National Interstate Corporation

National Interstate Insurance Agency, Inc. National Interstate Insurance Company

National Interstate Insurance Company of Haw aii, Inc.

Oklahoma Surety Company One East Fourth. Inc.

Ow asco River Railw ay, Inc. (The) PCC Technical Industries, Inc. Pioneer Carpet Mills. Inc.

Premier Lease & Loan Services Insurance Agency, Inc. Premier Lease & Loan Services of Canada, Inc.

Professional Risk Brokers, Inc.

QQAgency of Texas, Inc.

Republic Indemnity Company of America Republic Indemnity Company of California Safety Claims & Litigation Services, LLC Safety, Claims and Litigation Services, LLC

Skipjack Marina Corp. Summit Consulting, LLC Summit Holding Southeast, Inc.

TEJ Holdings, Inc. Three East Fourth, Inc.

TransProtection Service Company Triumphe Casualty Company Vanliner Insurance Company

Verikai, Inc.

Beginning in June 2021, the Company's federal income tax return is consolidated with the following entities:

AAG Insurance Agency, LLC Annuity Investors Life Insurance Company Great American Advisors, LLC Great American Life Insurance Company Manhattan National Holding, LLC Manhattan National Life Insurance Company

(2) For the first five months of 2021, the Company had an intercompany tax allocation agreement with American Financial Group, Inc. ("AFG"). Pursuant to the agreement, the Company's tax expense was determined based upon its inclusion in the consolidated tax return of AFG and its includable subsidiaries. Estimated payments were made quarterly during the year. Following year-end, additional settlements would be made on the original due date of the return and, when extended, at the time the return was filed. The method of allocation among the companies under the agreement was based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated return.

Beginning in June of 2021, Great American Life Insurance Company ("GALIC") and its subsidiaries entered into a separate intercompany tax allocation agreement. Pursuant to the agreement, each company's tax expense is determined based upon its inclusion in the consolidated tax return of GALIC and its subsidiaries. Estimated payments are made quarterly during the year. Following year-end, additional settlements are made on the original due date of the return and, when extended, at the time the return is filed. The method of allocation among the companies under the agreement is based upon separate return calculations with current credit for losses to the extent the losses provide a benefit in the consolidated return.

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies.

- H. Repatriation Transition Tax (RTT) Not applicable.
- Alternative Minimum Tax (AMT) Credit Not applicable.

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

#### A., B. & C.

As of May 28, 2021, the Company is a wholly owned subsidiary of Glidepath Holdings Inc. which is a subsidiary of Massachusetts Mutual Life Insurance Company ("MMLIC"); 100% of the Company's outstanding common stock is directly owned by Glidepath Holdings Inc. See Schedule Y, Part 1, Organizational Chart. Prior to that date, the Company was a wholly owned subsidiary of Great American Financial Resources, Inc. ("GAFRI"), which is a subsidiary of AFG.

During 2021 the Company paid (received) federal income tax payments in cash to (from) former parent GAFRI:

4/12/2021 \$ (8,010,957) 4/12/2021 \$ 16,499,000 5/27/2021 \$ 98,794,819

The Company paid extraordinary dividends to GAFRI of \$300,000,000 for the five months ended May 31, 2021. The company paid ordinary dividends to GAFRI of \$285,000,000 for the 12 months ended December 31, 2020.

The Company did not receive capital contributions in 2021 or 2020.

- D. As of December 31, 2021, the Company reported \$278,029 due from and \$3,406,847 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.
- E. Management or service contracts and all cost sharing arrangements involving the Company:
  - (1) As of May 28, 2021, the Company has an agreement with Barings, LLC ("Barings"), an affiliate, which provides investment advisory services to the Company. Prior to that date, the Company had an agreement with GAFRI, subject to the direction of the Finance Committee of the Company, whereby GAFRI, along with services provided by American Money Management Corporation, provided for money management and accounting services related to the investment portfolio.
  - (2) Certain administrative, management, underwriting, claims, accounting, data processing, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or the affiliate.
- F. The Company has no material guarantees or undertakings for the benefit of an affiliate.
- G. The Company's outstanding shares are 100% owned by Glidepath Holdings Inc.
- H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.
- I. The Company has no investment in a subsidiary that exceeds 10% of admitted assets.
- J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.
- K. The Company has no investment in a foreign insurance subsidiary.
- L. The Company owns 100% of the outstanding stock of Manhattan National Holding, LLC ("MNH"), a wholly owned non-insurance subsidiary. MNH owns 100% of the stock of Manhattan National Life Insurance Company ("MNLIC"), a stock life insurance company domiciled in Ohio. The Company utilizes the look-through approach for the valuation of MNH instead of obtaining audited financial statements for MNH. The Company's carrying value in MNH is \$13,092,658, and represents the carrying value of MNLIC, which is presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

#### M. All SCA Investments

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

	Percentage of						
	SCA						
SCA Entity	Ow nership	G	ross Amount	Ad	mitted Amount	Nonadmit	tted amount
a. SSAP No. 97 8a Entities							
Total SSAP No. 97 8a Entities	XXX	\$	-	\$	-	\$	-
b. SSAP No. 97 8b(ii) Entities							
Manhattan National Holding, LLC	100%	\$	13,092,658	\$	13,092,658	\$	-
Total SSAP No. 97 8b(ii) Entities	XXX	\$	13,092,658	\$	13,092,658	\$	-
c. SSAP No. 97 8b(iii) entities							
Great American Advisors, LLC	100%	\$	891,393	\$	891,393	\$	-
Total SSAP No. 97 8b(iii) Entities	XXX	\$	891,393	\$	891,393	\$	-
d. SSAP No. 97 8b(iv) Entities							
Total SSAP No. 97 8b(iv) Entities	XXX	\$	-	\$	-	\$	-
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	\$	13,984,051	\$	13,984,051	\$	-
f. Aggregate Total (a+e)	XXX	\$	13,984,051	\$	13,984,051	\$	-

#### (2) NAIC Filing Response Information

					NAIC	
					Disa <b>ll</b> ow ed	
					Entities	
					Valuation	
				NAIC	Method,	
	Type of			Response	Resubmission	
	NAIC	Date of Filing to	NAIC Valuation	Received	Required	
SCA Entity	Filing *	the NAIC	Amount	Y/N	Y/N	Code **
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX		XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Manhattan National Holding, LLC	S2	8/24/2021	\$ 9,193,324	Υ	N	1
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	\$ 9,193,324	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) entities						
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	\$	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	\$ -	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	\$ 9,193,324	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	\$ 9,193,324	XXX	XXX	XXX

 $<sup>^{\</sup>star}$  S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallow ed Filing

<sup>\*\*</sup> I - Immaterial or M - Material

N. Investment in Insurance SCAs

All U.S insurance subsidiaries owned by the Company prepare their statutory financial statement in compliance with NAIC statutory accounting practices and procedures.

O. SCA and SSAP No. 48 Entity Loss Tracking – Not applicable.

#### Note 11 - Debt

- A. The Company has no outstanding debt instruments.
- B. Federal Home Loan Bank Agreements
  - (1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned \$52,500,800 of FHLB stock at December 31, 2021 and \$55,920,000 at December 31, 2020. The Company has accessed a total of \$200,000,000 as part of the funding agreement with the FHLB as of December 31, 2021. Per the funding agreement, the Company has been required to purchase 225,008 shares (\$22,500,800) of the FHLB stock throughout its association with the FHLB. The Company also posted collateral to the FHLB of assets with a fair value of \$1,320,906,589 as of December 31, 2021. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit contract liabilities and related assets are accounted for in the Company's general account.
  - (2) FHLB Capital Stock
    - a. The Company held 300,000 shares of Class B membership stock at December 31, 2021 and 2020. The Company held 225,008 shares and 259,200 shares of activity stock at December 31, 2021 and 2020, respectively.
    - b. The Company has no membership stock eligible for redemption.
  - (3) Collateral Pledged to FHLB
    - a. The amount of collateral pledged to the FHLB at December 31, 2021 was \$1,320,906,589 (fair value) and \$1,256,416,873 (carrying value). The total aggregate borrowing from the FHLB at December 31, 2021 was \$200,000,000.
    - b. The maximum amount of collateral pledged to the FHLB during the period was \$1,952,438,864 (fair value) and \$1,848,944,197 (carrying amount) at March 31, 2021. The amount borrowed from the FHLB at the time of maximum collateral was \$981,000,000.
  - (4) Borrowing from FHLB
    - a. The Company has accessed a total of \$200,000,000 as part of the funding agreement with the FHLB.
    - b. The maximum amount of borrowings from the FHLB during the period was \$981,000,000.
    - c. The current borrowings related to fixed rate funding agreements are subject to prepayment penalties.

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

A., B., C. & D.

The Company does not participate in a defined benefit plan.

E. Defined Contribution Plan

For the first five months of 2021, the Company provided retirement benefits to qualified employees through the AFG 401(k) Retirement and Savings Plan, a defined contribution plan. AFG and its subsidiaries made all contributions to the retirement fund portion of the plan and matched a percentage of employee contributions to the savings fund. Beginning in June of 2021, the Company participates in the retirement plans of GALIC. GALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees, agents and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were \$34,792,881 as of December 31, 2021. The Company match for the qualified 401(k) thrift savings plan is limited to 5% of eligible W-2 compensation. GALIC's total matching thrift savings contributions included in general insurance expenses were \$3,720,931 for the year ended December 31, 2021.

- F. The Company does not participate in multiemployer plans.
- G. The Company did not participate in consolidated or holding company plans.
- H. The Company does not accrue for postemployment benefits and compensated absences.
- I. The Company does not apply for a subsidy under the Medicare Part D under the Medicare Modernization Act.

#### Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

- A. The Company's capital is common stock. There are 1,200,000 shares authorized and 201,000 shares issued and outstanding, with a per share par value of \$7.50. There are no other classes of capital stock.
- B. The Company has no preferred stock outstanding.
- C. The maximum amount of dividends which can be paid to stockholders by life insurance companies domiciled in the State of Ohio without prior approval of the Insurance Commissioner is the greater of 10% of surplus as regards policyholders or net income as of the preceding December 31, but only to the extent of earned surplus as of the preceding December 31. The maximum amount of dividends payable in 2021 without prior approval is \$329,013,837 based on net income as of the preceding December 31. At December 31, 2021, surplus as regards policyholders was \$2,876,613,122, earned surplus was \$2,061,434,322, and net income was \$329,013,837.
- D. The Company paid extraordinary dividends to GAFRI of \$300,000,000 for the five months ended May 31, 2021. The company paid ordinary dividends to GAFRI of \$285,000,000 for the 12 months ended December 31, 2020.
- E. Within the limitations of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- F. The Company has placed no restrictions on unassigned surplus funds.

- G. The total amount of advances to surplus not repaid is \$0. The Company is not organized as a mutual insurer or similar entity.
- H. The amounts of stock held by the Company, including stock of affiliated companies, for special purposes are:

i. a. For conversion of preferred stock: 0 shares
ii. b. For employee stock options: 0 shares
iii. c. For stock purchase warrants: 0 shares

- I. The Company has no special surplus funds.
- J. The portion of unassigned funds (surplus) represented or reduced by each item below is as follows:

a. Unrealized gains and losses (excluding subsidiaries):
 b. Nonadmitted asset values:
 c. Separate account business:
 d. Asset valuation reserves:
 e. Provision for reinsurance:
 5 678,095,480
 (27,247,217)
 (504,145,594)

- K. The Company has not issued any surplus debentures or similar obligations.
- L. & M. There has been no restatement of surplus due to quasi-reorganization.

#### Note 14 - Contingencies

- A. Contingent Commitments
  - (1) Loan and Capital Commitments

As of December 31, 2021, the Company had the following commitments:

	 2022	 2023	 2024	 2025	2026		Thereafter		Total	
Mortgage Loans	\$ 7,766,916	\$ -	\$ =	\$ 25,692,580	\$	-	\$	5,826,478	\$	39,285,974
Partnerships/LLCs	42,701,599	26,305,869	13,921,213	6,529,273		10,515,631		240,753,635		340,727,220
Private placement loans	 181,500,821	134,901,070	 88,700,081	4,912,446		118,316,396		15,101,458		543,432,272
Total	\$ 231,969,336	\$ 161,206,939	\$ 102,621,294	\$ 37,134,299	\$	128,832,027	\$	261,681,571	\$	923,445,466

- (2) The Company has no guarantees to report.
- (3) The Company has no quarantee obligations to report.
- B. The Company holds a guaranty fund assessment liability for future assessments of \$610,763. The Company also holds a premium tax offset asset related to guaranty fund assessments paid or accrued.
- C. The Company has no gain contingencies to report.
- D. The Company is not aware of any claims related to extra contractual obligations and bad faith losses stemming from lawsuits.
- E. The Company has no joint and several liabilities
- F. The Company is not aware of any other material loss contingencies as of the Balance Sheet date, or any date subsequent up to the filing of this statement.

#### Note 15 - Leases

Α.

- (1) As of May 28, 2021, the Company has leases for office space in the Dixie Terminal Building and the Great American Tower in Cincinnati, OH.
  - a. Rental expense for Dixie Terminal Building and Great American Tower for 2021 was \$881,806 and \$4,490,687, respectively.
  - b. There are no contingent rental payments for these leases.
  - c. There are no renewal or purchase options or escalation clauses for these leases.
  - d. There are no restrictions imposed by these lease agreements such as those concerning dividends, additional debt, and further leasing.
  - e. There are no lease agreements that have been terminated early or for which the Company is no longer using the leased property benefits.
- (2) Not applicable.
- (3) Not applicable.
- 3. Not applicable.

## Note 16 - Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

The Company does not have financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk, except as described in Note 8 – Derivative Instruments.

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

The Company had no reportable transactions during the period.

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

Not applicable.

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

Not applicable.

#### Note 20 - Fair Value Measurements

Α

#### (1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value or net asset value ("NAV") into the three-level fair value hierarchy as reflected in the following table. See item (4) below for a discussion of each of these three levels.

				Net Asset Value	
	Level 1	Level 2	Level 3	(NAV)	Total
Assets at fair value					
Bonds:					
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	=	=	-	-
Foreign government	=	=	-	=	=
Residential MBS	=	5,540,505	-	=	5,540,505
Commercial MBS	=	=	8,420,083	=	8,420,083
Asset backed securities	=	150,000	-	=	150,000
Collateralized loan obligations	-	=	=	-	-
All other bonds					
Total bonds	-	5,690,505	8,420,083	-	14,110,588
Non-affiliated preferred stock	31,759,332	189,471,184	143,350,757	-	364,581,273
Non-affiliated common stock	19,145,166	88,430,743	172,019,682	=	279,595,591
Equity index call options	=	664,964,300	-	=	664,964,300
Interest rate sw aps	=	41,891,511	-	=	41,891,511
Separate account assets	=	67,583,584	-	=	67,583,584
Total assets at fair value	\$ 50,904,498	\$1,058,031,827	\$ 323,790,522	\$ -	\$1,432,726,847
Liabilities at fair value					
Separate account liabilities	\$ -	\$ 67,583,584	\$ -	\$ -	\$ 67,583,584
Total liabilities at fair value		67,583,584		_	67,583,584

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

						Tot	tal Gains	To	otal Gains						
	Beginning	Tra	ansfers	Tra	nsfers	and	l (losses)	an	d (losses)					Е	nding
	Balance at		into	C	ut of	inc	cluded in	in	cluded in					Bal	ance at
	12/31/2020	L	_evel 3	L	evel 3	Ne	t Income		Surplus	Purc	hases		Sales	12/3	31/2021
Residential MBS	\$ 215,68	5 \$	-	\$	(137,467)	\$	19,544	\$	2,557	\$	-	\$	(100,319)	\$	-
Commerical MBS		- ;	8,188,389		-		189,420		(389,473)	4	31,747		=	8	,420,083
Collateralized loan obligations	43,550,76	9	-	(44	1,781,144)		(206,433)		1,436,808		-		=		-
All other bonds		- 1	5,196,983		(19,055)	(1:	5,131,207)		(72,890)		26,169		=		-
Non-affiliated preferred stock	13,433,82	2 8	7,278,358	(2	2,949,298)		9,711,028	4	16,814,348	4,5	94,931	(	15,532,432)	143	3,350,757
Non-affiliated common stock	229,714,43	0 7	7,156,540	(156	5,373,439)		233,364	2	24,364,677	3,2	203,204		(6,279,094)	172	2,019,682
Total	\$286,914,70	6 \$18	7,820,270	\$ (204	1,260,403)	\$ (	5,184,284)	\$ 7	72,156,027	\$ 8,2	256,051	\$ (	21,911,845)	\$ 323	3,790,522

#### (3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

#### (4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, Barings, an affiliate, is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by Barings internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, Barings communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

#### (5) Derivative Assets and Liabilities

- a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).
- b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.
- B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Figureial between	Aggregate Fair Va <b>l</b> ue	Admitted	Level 1	Lavel 2	Lavel 2	Net Asset	Not Practicable
Type of Financial Instrument  Bonds:	rair value	Assets	Level i	Level 2	Level 3	Value (NAV)	(Carrying Value)
U.S. Government and							
government and	\$ 17,938,613	\$ 16,276,469	\$ -	\$ 17,938,613	\$ -	¢	\$ <del>-</del>
States, municipalities and	φ 17,930,013	φ 10,270,409	, <u>-</u>	\$ 17,550,015	J -	ψ <u>-</u>	-
political subdivisions	2,530,674,818	2,317,702,094		2,472,216,177	58,458,641		
•	2,330,674,616	26,685,454	-		30,430,041	-	-
Foreign government			-	29,142,284	4 000 004	-	-
Residential MBS	2,199,487,559	2,116,946,608	-	2,195,487,558	4,000,001	-	-
Commercial MBS	844,340,226	822,549,474	-	835,920,143	8,420,083	-	-
Asset backed securities	5,021,952,812	4,938,893,777	-	4,825,378,561	196,574,251	-	-
Collateralized loan obligations	2,751,102,424	2,740,640,928	-	2,751,102,424	-		
All other bonds	19,310,190,774	18,161,862,950		17,088,237,671	2,221,953,103		
Total bonds	\$ 32,704,829,510	\$ 31,141,557,754	\$ <del>-</del>	\$ 30,215,423,431	\$ 2,489,406,079	\$ -	\$ -
Non affiliated preferred stock	396,124,801	394,393,831	41,933,332	189,651,968	164,539,501	-	-
Non affiliated common stock	279,595,591	279,595,591	19,145,166	88,430,743	172,019,682	-	-
Other investments	247,944,391	216,659,403	-	247,944,391	-	=	-
Mortgage loans	2,121,405,225	2,148,469,101	-	-	2,121,405,225	=	-
Equity index call options	664,964,300	664,964,300	-	664,964,300	=	-	-
Interest rate sw aps	41,891,511	41,891,511	-	41,891,511	=	=	-
Variable annuity assets (separate accounts)	67,583,584	67,583,584	-	67,583,584	=	=	-
Cash, cash equivalents and short-term investments	1,008,880,265	1,008,880,265	1,008,880,265	, , -	-	-	-
Policy loans	64,178,436	64,178,436	-	-	64,178,436	-	-
Total financial instruments	\$ 37,597,397,614	\$ 36,028,173,776	\$ 1,069,958,763	\$ 31,515,889,928	\$ 5,011,548,923	\$ -	\$ -

- D. Not Practicable to Estimate Fair Value The Company has no financial instruments that fall under this classification.
- E. NAV Practical Expedient Investments The Company has no financial investments that fall under this classification.

#### Note 21 - Other Items

A. The Company entered into a block coinsurance agreement with Commonwealth Annuity and Life Insurance Company ("Commonwealth") effective October 1, 2020. Under this agreement the Company ceded approximately \$5.7 billion of deferred annuity reserves and transferred investments with a statutory carrying value of approximately \$5.7 billion and market value of approximately \$6.1 billion to Commonwealth. Under this agreement, the Company ceded approximately \$5.2 and \$5.6 billion of deferred annuity reserves at December 31, 2021 and 2020, respectively.

The Company entered into a flow coinsurance agreement with Commonwealth effective May 7, 2020. Under this agreement, the Company ceded approximately \$1.0 billion and \$0.4 billion of deferred annuity reserves to Commonwealth at December 31, 2021 and 2020, respectively.

The Company entered into a quota share indemnity reinsurance agreement on fixed-indexed annuity ("FIA") policies with Hannover Life Reassurance Company of America ("HLR") effective December 31, 2018. Under this agreement, the Company ceded approximately \$176 million of indexed annuity reserves at December 31, 2021 and 2020, respectively.

- B. The Company had no troubled debt restructuring.
- C. Other Disclosures:

The table below shows the impact of reinsurance agreements on net premium and annuity considerations:

	12/31/2021	12/31/2020
Direct premiums and annuity considerations	\$ 5,797,167,765	\$ 3,988,606,488
Assumed reinsurance	4,219,881	12,842,268
Ceded reinsurance excluding flow and block	(110,916,132)	(132,895,434)
Flow reinsurance ceded (see note 21A)	 (618,949,720)	 (477,555,558)
Subtotal	5,071,521,794	3,390,997,764
Block reinsurance ceded (see note 21A)	(44,530,230)	(6,107,037,195)
Net premium and annuity considerations (Page 4, Line 1)	\$ 5,026,991,564	\$ (2,716,039,431)

The table below shows the impact of certain non-recurring items on net income and surplus in the current and prior reporting period, primarily due to reinsurance agreements and the impact of volatility in the stock market on FIA results.

Per SSAP No. 86, changes in unrealized gains/losses for derivatives (derivative mark-to-market) that hedge against FIA reserves are recorded through surplus (Page 4, Line 38), while the mark-to-market for the corresponding reserves is recorded through net operating earnings (Page 4, Line 19). While options and reserves move up and down based on stock market performance, the impacts do not precisely offset each other; therefore there is volatility in surplus within each period reported.

1	2	3	1/	2	02	1

	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 168,737,676	\$ 49,336,283	\$ 218,073,959
Net realized capital gains (losses)	63,642,502	55,104,257	118,746,759
Change in net deferred income tax - ordinary	15,743,698	(15,743,698)	=
HLR reserve impact	(145,836)	<b>-</b>	(145,836)
Derivative mark-to-market	177,932,464	(7,551,287)	170,381,177
Block index credit reimbursement	(91,883,084)	) -	(91,883,084)
Change in net unrealized gains*	-	(39,839,796)	(39,839,796)
Change in asset valuation reserve	-	(93,444,301)	(93,444,301)
Dividends to parent	-	(300,000,000)	(300,000,000)
Other	(5,013,583)	4,053,539	(960,044)
As reported	\$ 329,013,837	\$ (348,085,003)	\$ (19,071,166)

\*includes common stocks, interest rate sw aps and other invested assets

#### 12/31/2020

	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 298,660,154	\$ 40,417,783	\$ 339,077,937
Net realized capital gains (losses)	(278,025,508)	59,432,796	(218,592,712)
Change in net deferred income tax ordinary	37,689,950	(37,689,950)	=
HLR reserve impact	15,095,289	-	15,095,289
Derivative mark-to-market	124,268,249	(38,178,698)	86,089,551
Initial Block reinsurance impact	(44,724,770)	-	(44,724,770)
Change in net unrealized gains*	-	114,046,644	114,046,644
Change in asset valuation reserve	-	28,451,520	28,451,520
Dividends to parent	-	(285,000,000)	(285,000,000)
Dividend from Sub	34,000,000	(34,000,000)	-
Other	(2,869,684)	(2,495,238)	(5,364,922)
As reported	\$ 184,093,680	\$ (155,015,143)	\$ 29,078,537

<sup>\*</sup>includes common stocks, interest rate swaps and other invested assets

- D. The Company has no business interruption insurance recoveries.
- E. The Company has no state transferable or non-transferable tax credits.
- F. Subprime Mortgage Related Risk Exposure
  - (1) Included in determining the Company's exposure to subprime mortgage loans are the debt and equity securities of companies whose principal business includes the origination, securitization, providing of mortgage insurance on, investment in or management of subprime mortgage loans. Also included in such determination are those residential MBS and collateral debt obligations in which the ultimate collateral supporting anticipated cash flows are subprime mortgage loans. In general, we limit the Company's purchases of subprime residential MBS to those securities with AAA ratings and whose underlying collateral is fixed-rate (as opposed to adjustable rate).
  - (2) The Company does not have any investments with direct exposure in subprime mortgage loans.
  - (3) Direct exposure to subprime mortgage risk through other investments in the following securities:

		Actual Cost	C	ook/Adjusted arrying Value cluding interest)	Fair Value	lmp	Temporary pairment Losses Recognized
a.	Residential MBS	\$123,021,012	\$	123,258,535	\$ 138,634,116	\$	5,366,470
b.	Commercial MBS	=		=	-		=
C.	Collateralized debt obligations	=		=	-		=
d.	Structured securities	=		=	-		=
e.	Equity investments in SCAs	=		=	-		=
f.	Other assets	=		=	-		=
g.	Total	\$123,021,012	\$	123,258,535	\$ 138,634,116	\$	5,366,470

Other Than

- (4) The Company has no net underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty coverage.
- G. The Company does not have retained asset accounts.
- H. The Company is not an issuer, ceding issuer, or counterparty of 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

The following table shows the amount of the aggregate cash surrender value that is within investment vehicles and percentage by the following investment category:

(1)	Amount of admitted balance that could be realized from an investment vehicle	\$212,646,798
(2)	Percentage Bonds	66.7%
(3)	Percentage Stocks	1.7%
(4)	Percentage Mortgage Loans	15.3%
(5)	Percentage Real Estate	0.8%
(6)	Percentage Cash and Short-Term Investments	1.2%
(7)	Percentage Derivatives	0.0%
(8)	Percentage Other Invested Assets	14.3%
(8)	Percentage Other Invested Assets	14.3%

#### Note 22 - Events Subsequent

Management has evaluated the financial statements for subsequent events through February 18<sup>th</sup>, 2022, the date the financial statements were available to be issued, to determine whether any event required either recognition or disclosure in the financial statements. On February 17, 2022, GALIC entered into a Funds Withheld Coinsurance agreement effective February 1, 2022, with Martello Re Limited ("Martello Re"), a Bermuda-domiciled Class E life and annuity reinsurer launched in 2022. GALIC ceded statutory reserves of \$14.2 billion on a closed block of fixed, fixed indexed and payout annuity policies, in exchange for a \$320 million ceding commission paid by Martello Re.

#### 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 ) If yes, give full details
- (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 ) If yes, give full details

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 the 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 Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$0
  - 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? \$0
- (2) Does the Company 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 ) If yes, give full details

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 this 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 that were in force or which had existing reserves established by the Company as of the effective date of the agreement? Yes ( ) No (x)

res() NO(X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance.

C. Commutation of Ceded Reinsurance

The Company was not involved in any commutation of ceded reinsurance.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company had no reinsurance contracts with certified reinsurers.

E., F. & G.

The Company has no captive reinsurance agreements.

#### H. Reinsurance Credit

- (1) The Company had no reinsurance contracts subject to A-791 that includes a provision which limits the reinsurer's assumption of significant risks identified as A-791.
- (2) The Company had no reinsurance contracts not subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer's assumption of risk.
- (3) The Company had no reinsurance contracts which result in delays in payment.
- (4) The Company had no reinsurance accounting credit for any contracts not subject to Appendix A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R.
- (5) All of the Company's ceded annuity risk which is not subject to A-791 during the period covered by the financial statement is accounted for as reinsurance under statutory accounting principles and as deposits under GAAP (refer to Schedule S Part 3, Section 1 for more detail).
- (6) The contracts in paragraph 23-H-5 are treated differently because annuities are not considered insurance contracts for GAAP.

#### Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

#### Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the period. See Schedule H and Five Year Historical Data. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

#### Note 26 - Intercompany Pooling Arrangements

Not applicable.

#### Note 27 - Structured Settlements

Not applicable.

#### Note 28 - Health Care Receivables

Not applicable.

#### Note 29 - Participating Policies

- A. Participating policies represent less than 1% of the Company's total life insurance in force.
- B. Policyholder dividends are recognized on the policy anniversary.
- C. Dividends to policyholders in 2021 were \$12,787.
- D. There are no other amounts of additional income allocated to participating policyholders.

#### Note 30 - Premium Deficiency Reserves

Not applicable.

#### Note 31 - Reserves for Life Contracts and Annuity Contracts

- (1) The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.
- (2) Reserves for substandard policies are equal to the standard reserve for the particular plan, age and duration plus 50% of the extra premium charged for the year.
- (3) The Company had \$18,082,000 of insurance in force for which the gross premiums are less than the net premiums according to the required valuation standard. Reserves to cover the above insurance are reported in Exhibit 5, Miscellaneous Reserves.
- (4) The tabular interest has been determined by the formula as described in the instructions. The tabular less actual reserve released has been determined by the formula as described in the instructions. The tabular cost has been determined by the formula as described in the instructions.
- (5) Tabular interest on funds not involving life contingencies is calculated as 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) The Company has no reserve changes not captured elsewhere.

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit – Type Contract Funds and Other Liabilities Without Life or Disability Contingencies

#### A. INDIVIDUAL ANNUITIES:

			General		arate unt with		Separate Account			
1.	Subject to discretionary withdraw al:		Account		antees		nguaranteed		Total	% of Total
	<ul> <li>a. With market value adjustment</li> <li>b. At book value less current surrender</li> </ul>	\$	12,355,096,875	\$	-	\$	-		55,096,875	32.8%
	charge of 5% or more c. At fair value		9,743,219,897 -				52,691,607		43,219,897 52,691,607	25.9% 0.1%
	<ul> <li>d. Total w ith market value adjustment or at fair value (total of a through c)</li> <li>e. At book value w ithout adjustment (minimal</li> </ul>		22,098,316,772		-		52,691,607	22,1	51,008,379	58.8%
	or no charge or adjustment)		13,781,349,584		-		=	13,7	81,349,584	36.6%
2.	Not subject to discretionary withdraw al		1,715,535,024				<del>-</del>	1,7	15,535,024	4.6%
3.	Total (gross: direct + assumed)		37,595,201,380		-		52,691,607	37,6	47,892,987	100.0%
4.	Reinsurance ceded		6,378,166,763				<u> </u>	6,3	78,166,763	
5.	Total (net) (3) - (4)	\$	31,217,034,617	\$		\$	52,691,607	\$ 31,2	69,726,224	
6.	Amount included in A(1)b above that will move to A(1)e in the year after the statement date	\$	3,198,236,572	\$	-	\$	-	\$	-	
В.	GROUP ANNUITIES:									
			General Account	Accou	arate unt with antees		Separate Account nguaranteed		Total	% of Total
1.	Subject to discretionary w ithdraw al: a. With market value adjustment	\$	- TOOGGIN	\$	_	\$	_	\$	_	0.0%
	b. At book value less current surrender charge of 5% or more	Ψ	120,201,383	Ψ	_	Ψ	_		20,201,383	6.5%
	c. At fair value d. Total with market value adjustment or at		-				<u>-</u> _		-	0.0%
	fair value (total of a through c)  e. At book value w ithout adjustment (minimal		120,201,383		-		-	1	20,201,383	6.5%
	or no charge or adjustment)		735,116,960		-		-	7	35,116,960	39.9%
2.	Not subject to discretionary withdrawal		988,384,795					9	88,384,795	53.6%
3.	Total (gross: direct + assumed)		1,843,703,138		-		-	1,8	43,703,138	100.0%
4.	Reinsurance ceded		1,693,073						1,693,073	
5.	Total (net) (3) - (4)	\$	1,842,010,065	\$		\$		\$ 1,8	42,010,065	
6.	Amount included in A(1)b above that will move to A(1)e in the year after the statement date	\$	2,910,894	\$	-	\$	-	\$	-	
C.	DEPOSIT-TYPE CONTRACTS									
	(no life contingencies):				arate		Separate			
			General Account		unt with antees		Account nguaranteed		Total	% of Total
1.	Subject to discretionary withdraw al: a. With market value adjustment	\$	-	\$	=	\$	-	\$	_	0.0%
	b. At book value less current surrender charge of 5% or more		-		-		-		-	0.0%
	c. At fair value     d. Total w ith market value adjustment or at				<del></del>					0.0%
	fair value (total of a through c) e. At book value w ithout adjustment (minimal		-		_		-		-	0.0%
0	or no charge or adjustment)		- -		_		-	_	-	0.0%
	Not subject to discretionary withdrawal		592,330,490 592,330,490		=				i92,330,490 i92.330,490	100.0%
	Total (gross: direct + assumed)  Reinsurance ceded		255,949		-		-	5	255,949	100.0%
	Total (net) (3) - (4)	\$	592,074,541	\$		\$		\$ 5	592,074,541	
	Amount included in A(1)b above that will move		002,014,041	<u> </u>					02,074,041	
0.	to A(1)e in the year after the statement date	\$	-	\$	-	\$	-	\$	-	
D.	Life & Accident & Health Annual Statement:								Mount	
	<ol> <li>Exhibit 5, Annuities Section, Total (net)</li> <li>Exhibit 5, Supplementary Contracts with Life</li> <li>Exhibit 7, Deposit-Type Contracts, Line 14, 6</li> <li>Subtotal</li> </ol>		-	n, Total (r	net)			5	916,582 916,582 92,074,541 951,119,223	
	Separate Accounts Annual Statement: 5. Exhibit 3, Line 0299999, Column 2 6. Exhibit 3, Line 0399999, Column 2 7. Policyholder dividend and coupon accumula 8. Policyholder premiums 9. Guaranteed interest contracts 10. Other contract deposit funds 11. Subtotal 12. Combined Total	tions	·						52,691,607 - - - - - 52,691,607 03,810,830	
	. L. Combined Total							<del>+ 55,7</del>	23,210,000	

#### Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Α

Account value, cash value and reserves for the breakouts of life insurance by withdrawal characteristics, separately for General Account products and Separate Account Nonguaranteed products are as follows:

		Account Value	Cash Value	Reserve
A. General Acc	ount			
(1) Subject	to discretionary w ithdraw al, surrender			
values, c	or policy loans:			
a. To	erm Policies with Cash Value	-	=	=
b. U	niversal Life	107,270,346	107,243,260	110,478,836
c. U	niversal Life with Secondary Guarantees	-	=	=
d. In	dexed Universal Life	-	-	-
e. In	dexed Universal Life w ith Secondary Guarantees	-	-	=
f. In	dexed Life	-	-	-
g. O	ther Permanent Cash Value Life Insurance	-	52,413,905	53,712,075
h. V	ariable Life	-	-	-
i. V	ariable Universal Life	-	-	-
j. IV	liscellaneous Reserves	-	-	-
(2) Not sub	eject to discretionary withdrawal or no cash values			
a. To	erm Policies w ithout Cash Value	XXX	XXX	254,700,159
b. A	ccidental Death Benefits	XXX	XXX	93,041
c. D	isability - Active Lives	XXX	XXX	81,888
d. D	isability - Disabled Lives	XXX	XXX	4,226,718
e. M	liscellaneous Reserves	XXX	XXX	4,684,689
(3) Total (gr	ross: direct + assumed)	107,270,346	159,657,165	427,977,406
(4) Reinsura	ance ceded	63,849,499	93,796,288	255,301,839
(5) Total (ne	et) (3) - (4)	43,420,847	65,860,877	172,675,567
B. & C. The	Company does not have a Separate Account related to	o Life Reserves.		
D.				Amount
Li	fe & Accident & Health Annual Statement:			
	(1) Exhibit 5, Life Insurance Section, Total (net)			\$ 167,997,197
	(2) Exhibit 5, Accidental Death Benefits Section, Total	l (net)		47,572
	(3) Exhibit 5, Disability - Active Lives Section, Total (n	et)		23,389
	(4) Exhibit 5, Disability - Disabled Lives Section, Total	(net)		1,481,080
	(5) Exhibit 5, Miscellaneous Reserves Section, Total (	net)		3,126,329
	(6) Total			\$ 172,675,567

#### Note 34 - Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2021, were as follows:

	Туре		Gross	Ne	t of Loading
(1)	Industrial	\$	-	\$	=
(2)	Ordinary New Business		57,024		10,365
(3)	Ordinary Renew al		8,687,515		6,817,773
(4)	Credit Life		_		_
(5)	Group Life		_		_
(6)	Group Annuity				
(7)	Total	\$	8,744,539	\$	6,828,138

#### Note 35 - Separate Accounts

#### A. Separate Account Activity

- (1) The Company utilizes a separate account to record and account for assets and liabilities for individual registered index linked annuities. GALIC maintains the separate account pursuant to the laws of Ohio for the purpose of supporting the obligation to adjust the indexed strategy values based on the daily value calculation or rise and fall of the index. The assets of the separate account are held in GALIC's name on behalf of the separate account and legally belong to GALIC. The assets in the separate account are not chargeable with liabilities arising out of any other business the Company conducts. GALIC may invest these assets in hedging instruments, including derivative contracts as well as other assets permitted under state law (ORC 3907.15). To support the Company's obligations to adjust the index strategy values, the Company may move funds between the separate account and the general account. GALIC is not obligated to invest the assets of the separate account according to any particular plan except as the Company may be required to by state insurance laws (GALIC does have a derivative use plan).
- (2) In accordance with the products and transactions recorded within the separate accounts, all assets are considered legally insulated from the general account and are not chargeable with liabilities incurred in any other business operation of the Company. As of December 31, 2021 and 2020, the Company's separate account statement included legally insulated registered index linked annuity assets of \$67,583,584 and \$20,406,356, respectively.
- (3) With regard to the products/transactions recorded within the separate account, registered index linked annuity products have guarantees backed by the general account. The separate account does not remit any risk charges to the general account for guaranteed benefits for the registered index linked annuity products. The general account has not paid any guarantees for registered index linked annuity products through December 31, 2021.
- (4) The Company does not engage in securities lending transactions with the separate account.

B. General Nature and Characteristics of Separate Accounts Business

The separate account held by the Company relates to individual registered index linked annuities of a nonguaranteed return nature. Indexed strategies are linked to the performance of an external index. The performance of those strategies is credited to the policyholder and can be positive up to a maximum gain or negative up to a maximum loss. A minimum guaranteed death benefit is also provided, which is the greater of the account value or the return of premium amount (purchase payments reduced proportionally for all withdrawals, not including early withdrawal charges). The assets and liabilities of these accounts are carried at fair value.

Information regarding the separate account of the Company is as follows:

		lnd	ex	Noning Guara Less tha to 4	antee an/equal	Noning Guara More th	antee		nguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for year ended 12/31/2021	\$	_	\$	_	\$	_	s	_	\$ -
		<u> </u>				<u> </u>				
	Reserves at 12/31/2021									
(2)	For accounts with assets at:									
	a. Fair value	\$	-	\$	-	\$	-	\$	52,691,607	\$ 52,691,607
	b. Amortized cost c. Total reserves			\$		\$		\$	F0 C04 C07	£ 50 004 007
	C. Total reserves	<del>-</del>		<b>3</b>		Ф		<u> </u>	52,691,607	\$ 52,691,607
(3)	By withdraw al characteristics:									
. ,	a. Subject to discretionary withdraw al	\$	-	\$	-	\$	-	\$	-	\$ -
	b. With fair value adjustment		-		-		-		-	=
	c. At book value without fair value adjustment and with									
	current surrender charge of 5% or more		-		-		-		<del>-</del>	<del>-</del>
	d. At fair value		-		-		-		52,691,607	52,691,607
	e. At book value w ithout fair value adjustment and w ith current surrender charge less than 5%		_		_		_		_	_
	f. Subtotal			-	<del></del>		<del>_</del>		52,691,607	52,691,607
	g. Not subject to discretionary withdraw al		_		-		=		-	-
	h. Total	\$		\$		\$		\$	52,691,607	\$ 52,691,607
	B ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) (									
(4)	Reserves for asset default risk in lieu of AVR	\$		\$		\$		\$		\$ -

C. The following is a reconciliation of the net transfer to (from) the Separate Account:

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

a. Transfers to Separate Accounts (Page 4, Line 1.4)b. Transfers from Separate Accounts (Page 4, Line 10)

\$ -(36,813,702)

c. Net transfers to or (from) Separate Accounts (a) - (b)

\$ 36,813,702

(2) Reconciling Adjustments

\$

(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26) \$ 36,813,702

#### Note 36 - Loss/Claim Adjustment Expenses

Reserves for loss/claim adjustment expenses are contained within the claim liability reserve for incurred but not reported claims. For December 31, 2021 and 2020 the loss/claim adjustment expense reserves were \$447,314 and \$447,027, respectively.

#### **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 is an insurer?  If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.		Yes [ X	] No	[ ]
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?		. ] No [	] N	J/A [ ]
1.3	State Regulating?		0hi	0	
1.4	Is the reporting entity publicly traded or a member of a publicly traded group?		Yes [	] No	[ X ]
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.				
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 or 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/	2016	
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/	2016	
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 (balance sheet date).	<u>.                                 </u>	01/11/	2018	
3.4	By what department or departments? State of Ohio, Department of Insurance				
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	I/A [ X ]
3.6	Have all of the recommendations within the latest financial examination report been complied with?	Yes [	] No [	] N	I/A [ X ]
4.1	During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or a combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  4.11 sales of new business?  4.12 renewals?	or control	Yes [ Yes [		
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 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:	affiliate, t	.00 [	,	
	4.21 sales of new business?		Yes [ Yes [	-	
5.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?		Yes [	] No	[ X ]
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 ceased to exist as a result of the merger or consolidation.	has			
	1 Name of Entity NAIC Company Code State of Domicile				
6.1	Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) susprevoked 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;				%
	1 2 Nationality Type of Entity				

### **GENERAL INTERROGATORIES**

	GENERAL	LINIERROGATORIE	.3					
8.1 8.2	Is the company a subsidiary of a depository institution holding corl f the response to 8.1 is yes, please identify the name of the DIHO	D				Yes [	] No [	Х ]
8.3	Is the company affiliated with one or more banks, thrifts or securit					Y 1 20V	] No [	1
8.4	If response to 8.3 is yes, please provide below the names and loc regulatory services agency [i.e. the Federal Reserve Board (FRB Insurance Corporation (FDIC) and the Securities Exchange Comi	cation (city and state of the main office) of any affil ), the Office of the Comptroller of the Currency (O	iates regulate CC), the Fede	d by a fe ral Depo	deral	103 [ X	, no t	,
	1	2	3	4	5	6		
	Affiliate Name Barings LLC	Location (City, State)	FRB	OCC		SEC		
	Baring International Investment Limited							
	Baring Securities LLC							
	Flourish Financial, LLC	New York, NY	NO	NO	NO			
	Great American Advisors, LLC		N0	N0	NO			
	MML Distributors, LLC	Springfield, MA	NO	N0	NO			
	MML Investment Advisers, LLC	Springfield, MA	NO	NO	NO			
	MML Investors Services MML Strategic Distributors, LLC	Springfield, MA	NO	N∪ N∩	INU	YES YES		
	The MassMutual Trust Company, OCC	Enfield CT	NO	YFS	NO	NO		
	The macomatant tract company, soc							
		<u> </u>					1	
8.5	Is the reporting entity a depository institution holding company wit Federal Reserve System or a subsidiary of the reporting entity?					Yes [	1 No [	X 1
8.6	If response to 8.5 is not is the reporting entity a company or subsi	idiary of a company that has otherwise been made	subject to the	_				•
	Federal Reserve Board's capital rule?				Yes [	] No [ )	( ] N/A	[ ]
9.	What is the name and address of the independent certified public							
10.1	KPMG LLP, 191 W Nationwide Blvd. Suite 500, Columbus, OH, 4 Has the insurer been granted any exemptions to the prohibited no	on-audit services provided by the certified indepen	dent public ad	countan	t			
10.2	requirements as allowed in Section 7H of the Annual Financial Relaw or regulation?  If the response to 10.1 is yes, provide information related to this expense to 10.1 is yes, provide information related to this expense.		substantially s	ai Sta		Yes [	] No [	Х ]
	Has the insurer been granted any exemptions related to the other allowed for in Section 18A of the Model Regulation, or substantia	Ilv similar state law or regulation?	Model Regulat	ion as		Yes [	] No [	Х ]
10.4	If the response to 10.3 is yes, provide information related to this e	· · · · · · · · · · · · · · · · · · ·						
10.5 10.6	Has the reporting entity established an Audit Committee in complete the response to 10.5 is no or n/a, please explain	iance with the domiciliary state insurance laws?			Yes [	] No [ )	( ] N/A	[ ]
11.	Pursuant to Ohio Administrative Code section 3901-1-50 (Model Mutual Life Insurance Company, the reporting entity's ultimate pa What is the name, address and affiliation (officer/employee of the firm) of the individual providing the statement of actuarial opinion.	rent, serves as its Audit Committeeereporting entity or actuary/consultant associated						
	Richard Lee Sutton, 301 East Fourth Street, Cincinnati, OH, 4520							
12.1	Does the reporting entity own any securities of a real estate holding					Yes [ X	l No f	1
		real estate holding company The detail can b						•
		of parcels involved						
		k/adjusted carrying value					110,33	9,216
12.2	If, yes provide explanation: The Company has partial ownership in these real estate compani							
	1							
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING EI							
13.1	What changes have been made during the year in the United Sta Not Applicable.	-						
13.2	Does this statement contain all business transacted for the report						] No [	-
13.3	Have there been any changes made to any of the trust indentures					Yes [		•
13.4 14.1	If answer to (13.3) is yes, has the domiciliary or entry state approvance the senior officers (principal executive officer, principal finance).					] No [	] N/A	[ X ]
1-7.1	similar functions) of the reporting entity subject to a code of ethics a. Honest and ethical conduct, including the ethical handling of a relationships;	s, which includes the following standards?				Yes [ X	] No [	]
	b. Full, fair, accurate, timely and understandable disclosure in the c. Compliance with applicable governmental laws, rules and regu	lations;	ng entity;					
	d. The prompt internal reporting of violations to an appropriate pe	rson or persons identified in the code; and						
14.11	e. Accountability for adherence to the code. If the response to 14.1 is No, please explain:							
14.2	Has the code of ethics for senior managers been amended?					Yes [ X	] No [	1
	If the response to 14.2 is yes, provide information related to amer							•
14.0	Effective May 28, 2021, the Company became an indirect wholly- ("MMLIC"). As a result of the transaction, the senior officers beca	ame subject to the code of ethics maintained by M	MLIC			V	1 N. f	V 1
	Have any provisions of the code of ethics been waived for any of If the response to 14.3 is yes, provide the nature of any waiver(s).					res [	] No [	۸ ]

#### **GENERAL INTERROGATORIES**

5.1			d to reinsurance where the issuing or confirming bank is not on the	Yes [ ] No [
5.2	If the response to	15.1 is yes, indicate the American Bankers Association of Credit and describe the circumstances in which the	n (ABA) Routing Number and the name of the issuing or confirming	100 [ ] 110 [
	1 American Bankers Association (ABA) Routing	2	3	4
	Number	Issuing or Confirming Bank Name	Circumstances That Can Trigger the Letter of Credit	Amount
		5045	0.5 0.5000	
	Is the purchase or	sale of all investments of the reporting entity passed u	D OF DIRECTORS upon either by the board of directors or a subordinate committee	Yes [ ] No [
	Does the reporting	gentity keep a complete permanent record of the proce	eedings of its board of directors and all subordinate committees	Yes [ X ] No [
	Has the reporting	entity an established procedure for disclosure to its bo	ard of directors or trustees of any material interest or affiliation on the at is in conflict with the official duties of such person?	Yes [ X ] No [
		,	FINANCIAL	
		t been prepared using a basis of accounting other than	n Statutory Accounting Principles (e.g., Generally Accepted	Yes [ ] No [
	Total amount loan	ed during the year (inclusive of Separate Accounts, ex	clusive of policy loans): 20.11 To directors or other officers	\$
			20.12 To stockholders not officers	\$
		ans outstanding at the end of year (inclusive of Separa	ate 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)	
ı	Were any assets robligation being re	reported in this statement subject to a contractual oblige ported in the statement?	ation to transfer to another party without the liability for such	
	If yes, state the an	nount 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	.\$
	guaranty associati	nt include payments for assessments as described in to assessments?	the Annual Statement Instructions other than guaranty fund or	
	If answer is yes:		22.21 Amount paid as losses or risk adjustment	
			22.22 Amount paid as expenses	
	D th		22.23 Other amounts paid	
	Does the reporting	gentity report any amounts due from parent, subsidiari	es or affiliates on Page 2 of this statement?2 amount:	Yes [ X ] No [
	Does the insurer u	itilize third parties to pay agent commissions in which t	the amounts advanced by the third parties are not settled in full within	
	If the response to	24.1 is yes, identify the third-party that pays the agents	s and whether they are a related party.	165 [ ] 140 [
			Is the Third-Party Agent	
		Name of Third-Party	a Related Party (Yes/No)	
		IN	IVESTMENT	
ı	Were all the stock	s, bonds and other securities owned December 31 of	current year, over which the reporting entity has exclusive control, in	V

## **GENERAL INTERROGATORIES**

25.02	If no, give full and comp	lete information relating thereto						
25.03	whether collateral is car	ried on or off-balance sheet. (an alternative is to refer	ng value for collateral and amount of loaned securities, and ence Note 17 where this information is also provided)					
25.04			ral for conforming programs as outlined in the Risk-Based (		\$			
25.05	For the reporting entity's	s securities lending program, report amount of collater	ral for other programs.		\$			
25.06	Does your securities ler outset of the contract?	iding program require 102% (domestic securities) and	d 105% (foreign securities) from the counterparty at the	Yes [	] No	) [	] N/A	[ X ]
25.07	Does the reporting entit	y non-admit when the collateral received from the cou	interparty falls below 100%?	Yes [	] No	) [	] N/A	[ X ]
25.08	Does the reporting entit conduct securities lendi	y or the reporting entity 's securities lending agent utiling?	ize the Master Securities lending Agreement (MSLA) to	Yes [	] No	) [	] N/A	[ X ]
25.09	For the reporting entity's	s securities lending program state the amount of the fo	ollowing as of December 31 of the current year:					
	25.091	Total fair value of reinvested collateral assets reporte	ed on Schedule DL, Parts 1 and 2.	\$				0
	25.092	Total book adjusted/carrying value of reinvested colla	ateral assets reported on Schedule DL, Parts 1 and 2	\$				0
			ability page.					
26.1	control of the reporting	entity, or has the reporting entity sold or transferred a	nt December 31 of the current year not exclusively under the ny assets subject to a put option contract that is currently in	1	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 agreem	ents	\$			
			26.25 Placed under option agreements					
			26.26 Letter stock or securities restricted as to sale					
			excluding FHLB Capital Stock		\$	1	, 195 , 03	2,180
			26.27 FHLB Capital Stock		\$		52,50	0,800
			26.28 On deposit with states		\$		5,91	6,432
			26.29 On deposit with other regulatory bodies					
			26.30 Pledged as collateral - excluding collateral p an FHLB		\$			
			26.31 Pledged as collateral to FHLB - including ass backing funding agreements	eete				
			packing lunding agreements		φ	1	,230,41	0,013

#### 26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Partnership limitation	***   ***	
	A&M CAPITAL EUROPE, 3C3F LF	
	A&M CAPITAL PARTNERS II, LP	
	A&M CAPITAL PARTNERS, LP	
	AIRWAY THERAPEUTICS C	
	AIRWAY THERAPEUTICS INC (SAFE)	
	AIRWAY THERAPEUTICS INC (SAFE)	
	ALLOS III-Q L.P.	
	ALLUS 111-Q L.F. AMMC 11 SN	
	AMMC 12 SN AMMC 13 SN	
Not registered with SEC	AMMC 14 SN	2,8/2,961
	AMMC 16 SN	
	AMMC 18 SUB	
	AMMC 19 SN	
	AMMC 20 SN	
	AMMC 21 SN	
	AMMC 22 SUB	
	AMMC 23 SUB	
	ARCLIGHT ENERGY PARTNERS FUND_VI, LP	
	Barings Innovations & Growth Real Estate Fund	
	Barings Real Estate Debt Income Fund LP	
	BENCHMARK ACQUISITION CO	
Not registered with SEC	BEXION PHARMACEUTICALS B-1	
	BEXION PHARMACEUTICALS B	
Not registered with SEC	BEXION PHARMACEUTICALS A-1	
	BGP FS HOLDCO, LLC	
	BIDTELLECT SERIES B-1	
	BIDTELLECT \$6.78 6/29/2025	
	BIDTELLECT WARRANT \$0.01 6/26/2027	
	BIDTELLECT, INC.	
	BIG Peninsula Co-Invest Member, LLC	
	BIOWISH TECHNOLOGIES SERIES B	
	BIOWISH TECHNOLOGIES SERIES C	
Not registered with SEC	BIOWISH TECHNOLOGIES SERIES E	3,048,533
Not registered with SEC	BIOWISH TECHNOLOGIES INTERNATIONAL WARRANTS	10,080
Membership limitation	BLACKSTONE DIVERSIFIED ALTERNATIVES ISSUER LLC.	7,397,570
	BLACKSTONE TACTICAL OPPORTUNITIES III, LP	
Not registered with SEC	BLUE WATER VACCINE	499,995
	BRIDGE GROWTH PARTNERS- AGGREGATOR, LLC	
	Bridge Growth Partners II, LP	
	BRIDGE GROWTH PARTNERS L.P.	
	BRIDGE GROWTH PARTNERS L.PACCEDIAN HOLDINGS	
Partnership limitation		

ANNOAL STATEMENT FOR THE TEAR 2021 OF	2	3
Nature of Restriction	Description	Amount
Not registered with SEC	GHTHOUSE HOLDINGS, LLC	15,419,000
	OTHERS MANAGEMENT LLC	
	PTS Co-Invest   LLCTUS PARTNERS   III, L.P.	
Partnership limitation CCA	A LIFE SETTIEMENTS FUND II IP	5 592 813
Not registered with SEC	IFORNIA POLLUTION CONTROL FINANCING AUTHORITY	340.781
Not registered with SEC	ROLINA FIRST MORTGAGE LOAN TRUST	15,698,253
Not registered with SEC	ITURY BANK OF GEORGIA	17,811
Not registered with SEC		
Membership limitation	NNEL 51, LLC	3, 120, 120
Membership limitation	ICINNAII CURNERSIONE INVESTORS BWV I, LLC	494,828
Membership limitation	ICINNATI CORNERSTONE INVESTORS EL III, LLC	
	ICY TECH FUND IV, LLC	
	ICY TECH FUND V, LLC	
Membership limitation	ITRIFUSE SYNDICATE FUND I, LLC	2,498,814
Membership limitation	ITRIFUSE SYNDICATE FUND II, LLC	2,043,352
Partnership limitation	nvest Investment Partners V, LP	197,368
Partnership limitation CORS	RSAIR ASSIST INVESTORS, LP	9,270,702
Partnership limitation CORS	RSAIR BLADE INVESTORS, L.P	9,541,098
Partnership limitation CORS Partnership limitation CORS	RSAIR INDIGO INVESTORS, L.P.	7 750 5/12
Partnership limitation CORS	RSAIR V FINANCIAL SERVICES CAPITAL PARTNERS LP	17 121 730
Membership limitation COWE	BOY PARENT, LLC	5,802,489
Not registered with SEC	HOLDINGS V CLASS A	11,413,146
Not registered with SEC	. HOLDINGS VI CLASS B	2,034,074
Not registered with SEC	NEMERE UK HOLDINGS IV LIMITED (VOTING)	8, 169, 883
	NEMERE UK HOLDINGS IV LIMITED (NON-VOTING)	
Partnership limitation Cros Not registered with SEC CUR	pss Creek Capital III, LP	
Not registered with SEC CYPF	PRIUM PARALLEL INVESTORS V I P	3 581 911
Membership limitation DATA		
Membership limitationDESF	SRI VI, LLC	2,434,584
Membership limitationDist		
Not registered with SEC	/ AMERICA CORPORATION	1,333,333
Not registered with SECECC		
Not registered with SEC		
Membership limitation ELEC		
Not registered with SEC ENAB		
Membership limitation		
Partnership limitation		
Not registered with SEC		
Not registered with SEC		
Partnership limitation ENEF Partnership limitation EXWG	ORKS CAPITAL FUND I, LP	
Partnership limitation EXW	ORKS CAPITAL FUND II PARALLEL VEHICLE, LP	 1
	IANCIAL EDGE FUND, L.P.	12,012,542
Partnership limitation	RESITE CAPITAL FUND IV, LP	9,680,235
Partnership limitation FORE	RESITE CAPITAL FUND V, LP	4,326,171
Partnership limitation	RESITE CAPITAL OPPORTUNITY FUND V, LP	1, 123, 431
Partnership limitation FSS	Content Topco LP	8, /81
Partnership limitation FSS Partnership limitation GALL	S Software Topco LPLANT CAPITAL PARTNERS I, L.P	2 012 000
Not registered with SEC GENT		
Not registered with SEC GENE	IETES IS SERIES B	1,088,993
Partnership limitation	DNER HAWN FUND VII L.P	2,687,135
Partnership limitation GREA	AT AMERICAN CAPITAL PARTNERS FUND II, LP	3,444,753
Partnership limitation		
Partnership limitation GREE Partnership limitation GREE		
Partnership limitation GREE		
Partnership limitation GREE	ENSPRING OPPORTUNITIES VI. LP	2.662.560
Partnership limitation GRE	YLION CAPITAL LP	9,483,465
Partnership limitation GREN		
Partnership limitation Grey	eyLion Capital III LP	415,970
Partnership limitation GRYF Partnership limitation GRYF	PRION MEZZANINE PARINERS II FEEDEK FUND, LP	/11,044
Partnership limitation GRYF		
Partnership limitation GRYF		
Partnership limitation	phon Partners VI, LP	2,275,777
Partnership limitation	RVEST INTRESON ENTERPRISE FUND I, LP.	548,331
Not registered with SEC	ME MEARS GROUP HOLDINGS, LLC	1,793,458
Not registered with SEC HC2	Z BRUADCASTING HULDINGS INC	1,900,431
Not registered with SEC HC2 Not registered with SEC HC2	2 DRUMUUADIINU DIBU UB/U//2U24	754,U/3154,U/3
Not registered with SEC HC2  Not registered with SEC HC2	2 BROADCASTING \$130 10/24/2025	1,123,233 369 265
Not registered with SEC	Proadcasting \$130 08/31/2026	3,384,450
Not registered with SEC	AL IMPLANTS 5.50 10/16/2023	611,019
Not registered with SEC	AL IMPLANTS SERIES B	4,397,042
Not registered with SEC	CORE INTERNATIONAL, INC.	324,576
Partnership limitation JFL-Not registered with SEC JOBS	NG CONTINUATION FUND, LP	
Partnership limitation KLCF	POON MEDICAL LLC	U 217 Nen
Partnership limitation HILL		
Partnership limitation HILL		
Partnership limitationL-A	LAMAR URBAN NEIGHBORHOOD, FUND LP.	15, 152, 429
Partnership limitationL-A	A SATURN ACQUISITION, L.P.	24,319,231
Partnership limitationLCN		
le i le i le i le i le i le i le i le i		2 568 755
Partnership limitation LLR		
Partnership limitation LLR	R EQUITY PARTNERS V. L.P.	7,295,625
Partnership limitation LLR Partnership limitation LLR	REQUITY PARTNERS V, L.P	7,295,625 990,885
Partnership limitation LLR Partnership limitation LLR Not registered with SEC KNOF Not registered with SEC LOSA	REQUITY PARTNERS V, L.P. REQUITY PARTNERS VI, LP. REQUITY PARTNERS VI, LP. REPROPERTY OF THE PARTNERS VI A.  REPROPERTY OF THE PARTNERS VI A.	
Partnership limitation LLR Partnership limitation LLR Not registered with SEC KNOF Not registered with SEC LOS/ Not registered with SEC LOS/	REQUITY PARTNERS V, L.P. REQUITY PARTNERS VI, LP. REQUITY PARTNERS VI, LP. REPROPERTY OF THE PARTNERS VI A.  REPROPERTY OF THE PARTNERS VI A.	

1	2	3
Nature of Restriction	Description  LUBERT-ADLER REAL ESTATE FUND VII-B, LP	Amount
Partnership limitation	LUBERT-ADLER REAL ESTATE FUND VII-B, LP	7,774,622
	MANCHESTERSTORY VENTURE FUND, L.P.	
Membership limitation	MCOF GP, LLC	1.157
Membership limitation	MCOF MANAGEMENT, LLC	2,784
Membership limitation	MEDLEY ASPECT MANAGEMENT, LLC	1, 152
Partnership limitation	MEDLEY CREDIT OPPORTUNITY DELAWARE FUND, L.P.	8,347,335
Membership limitation	MEDLEY REAL D (ANNUITY) LLC MM Horizon Savannah Member LLC	40,000
Not registered with SFC	MOD PIZZA	6 735 081
Partnership limitation	MONARCH CAPITAL PARTNERS III, L.P.	5,989,529
Partnership limitation	MONARCH CAPITAL PARTNERS IV, L.P.	10,615,509
Membership limitation	MONZA ENERGY, LLC	1,683,913
	MORGAN JOSEPH TRIARTISAN GRP D 5% NATIONAL REALTY	
	NARYA CAPITAL FUND I, L.P.	
	NB DIRECT ACCESS INSURANCE SPV, LLC	
Partnership limitation	NB DYAL IV US INVESTORS, LP	5,369,564
Partnership limitation	NB DYAL V US INVESTORS, LP	2,594,419
Partnership limitation	NB PRIVATE EQUITY CREDIT OPPORTUNITIES FUND LP	6,210,966
Partnership limitation	NB REAL ESTATE SECONDARY OPPORTUNITIES FUND LP	
Partnership limitation	NB SECONDARY OPPORTUNITIES FUND IV L.P.	7,810,114
Partnership limitation	NB STRATEGIC CAPITAL LP	7,496,506
Partnership limitation	NB STRATEGIC CO INVESTMENT PARTNERS II L.P.	3,585,679
Partnership limitation	NB STRATEGIC CO-INVESTMENT PARTNERS III L.P.	12,338,920
Partnership limitation	NB STRATEGIC CO-INVESTMENT PARTNERS IV L.P. NORTHCREEK MEZZANINE FUND II, L.P.	515,U11 202 7/2 1
	NORTHCREEK MEZZANINE FUND III, L.P.	
Partnership limitation	NSH Verisma HoldCo, LP	15,155,008
Partnership limitation	NUTRACEUTICAL INVESTCO, LP	4,266,284
Membership limitation	OBIP, LP (BOLT TOPCO, LLC)	2,247,373
Partnership limitation	Oceansound Partners Fund, LP	4,052,861
Partnership limitation	ORCHARD TOSCA INVESTMENT PARTNERS, L.P.	6 564 787
Membership limitation	OTAIP, LP (TREW HOLDINGS, LLC)	7,140,332
Partnership limitation	OVIP, LP (VCC Holdings)	7,595,444
Partnership limitation	PATRIOT FINANCIAL PARTNERS III, L.P.	5,251,403
Partnership limitation	PATRIOT FINANCIAL PARTNERSII, L.P	11,1/8,610
	PERMIAN HOLDINGS INC.	
Not registered with SEC	PHILADELPHIA ENERGY - CLASS A	0
Partnership limitation	PINEBRIDGE PRIVATE CREDIT FEEDER, LP	4,717,515
Partnership limitation	PRETIUM MORTGAGE CREDIT PARTNERS I, L.P.	1,526,086
	PRIVATE EQUITY SOLUTIONS SCSP LP	
Membership limitation	PROJECT SENATOR HOLDINGS, L.P	7,299,062
Membership limitation		
Membership limitation	RCCF IFBYPHONE, LLC	1,208,665
Partnership limitation	REFINERY VENTURE FUND I, LP	3,863,450
Partnership limitation	Refinery Venture Fund II, LP	137,536
	RIVER CITIES CAPITAL FUND IV, LP	
	RIVER CITIES CAPITAL FUND V L.P.	
Partnership limitation	RIVER CITIES CAPITAL FUND VI, LP	4,671,444
Partnership limitation	RIVERCREST CAPITAL PARTNERS, LP	8,095,686
	RIVERWOOD CAPITAL PARTNERS III L.P. ROARK CAPITAL PARTNERS FUND V, LP	
	SAAS CAPITAL FUND III, LP	
Partnership limitation	SAAS CAPITAL FUND III (B) LP	1.530.970
Partnership limitation	SAGARD CREDIT PARTNERS, LP	4,543,788
Partnership limitation	SHARB INVESTORS, L.P.	5,163,603
Membership limitation	SIERRA SENIOR LOAN STRATEGY JV I LLC	10,209,829
	PRG III LLC SILAC LLC	
	SNOW PHIPPS III, L.P.	
Partnership limitation	SNOW, PHIPPS, & GUGGENHEIM II, L.P.	5, 168, 380
Partnership limitation	SNOW, PHIPPS, & GUGGENHEIM, L.P.	4,704,152
Partnership limitation	SOLAMERE CAPITAL FUND II, L.P.	9,287,345
Partnership Limitation	SOLAMERE CAPITAL FUND II-A, L.P	3,451,324 2 AR2 2F1
Membership limitation	SOLAMERE PORTFOLIO COMPANY INVESTMENTS II, LLC (VIVINT)	811,216
Membership limitation	SOLAMERE PORTFOLIO COMPANY INVESTMENTS II, LLC (DAN DEE)	2,484,983
Partnership limitation	Stork SPV AIV, LP	5,267,000
Not registered with SEC	TBOLT 18A G	1,746,736
Not registered with SFC	TBOLT 2019 E	3 176 640
Not registered with SEC	THIRD POLE SERIES B TRANCHE 1	1,458,072
Not registered with SEC	THIRD POLE, INC.	4,141,389
Membership limitation	THORLEY INDUSTRIES LLC	840,000
Membership limitation	THREE OCEAN PARTNERS LLC TRIARTISAN ORLANDO PARTNERS, LLC	2 152 527
Membership limitation	TRIARTISAN PEC PARTNERS, LLC	2, 103,03/ 8 402 501
Partnership limitation	TRILANTIC CAPITAL PARTNERS VI, LP	5.975.628
Membership limitation	TRITIUM PARTNERS II, LLC	6,923,834
Membership limitation	TRITIUM PARTNERS LLC	8, 152, 289
Membership limitation	TS OPCO HOLDINGS, LLC	8,046,692
Partnership limitation	TTGA SBIC Pioneer Feeder Fund, LP	85,229 17 062 252
Partnership limitation	VIDA LONGEVITY FUND LP	9 546 678
Partnership limitation	VIVO CAPITAL FUND IX, LP	7,741,168
Membership limitation	WORLD TRADE FINANCE, LLC	13,989
Partnership limitation	YUKON CAPITAL PARTNERS II L.P. YUKON CAPITAL PARTNERS III L.P.	3,571,681

27.1	Does the reporting entity have any hedging transactions rep	orted on Schedule DB?	Yes [	Χ]	No [	]
27.2	If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement.	ram been made available to the domiciliary state?	[ ] No	[ ]	] N/A	] /
INES 2	7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN	TITIES ONLY:				
27.3	Does the reporting entity utilize derivatives to hedge variable	e annuity guarantees subject to fluctuations as a result of interest rate sensitivity?	Yes [	]	No [	Х]
27.4	If the response to 27.3 is YES, does the reporting entity utilize	ze: 27.41 Special accounting provision of SSAP No. 108 27.42 Permitted accounting practice 27.43 Other accounting guidance	Yes [ Yes [ Yes [	]	No [ No [ No [	j
27.5	following:  The reporting entity has obtained explicit approval f Hedging strategy subject to the special accounting Actuarial certification has been obtained which indireserves and provides the impact of the hedging str	counting provisions of SSAP No. 108, the reporting entity attests to the rom the domiciliary state.  provisions is consistent with the requirements of VM-21.  cates that the hedging strategy is incorporated within the establishment of VM-21 rategy within the Actuarial Guideline Conditional Tail Expectation Amount.  nich indicates that the hedging strategy meets the definition of a Clearly Defined of Defined Hedging Strategy is the hedging strategy being used by the company in	Yes [		No [	]
28.1	Were any preferred stocks or bonds owned as of December issuer, convertible into equity?	31 of the current year mandatorily convertible into equity, or, at the option of the	Yes [	]	No [	Х]
28.2	If yes, state the amount thereof at December 31 of the curre	nt year.	.\$			
29. 29.01	offices, vaults or safety deposit boxes, were all stocks, bond custodial agreement with a qualified bank or trust company Outsourcing of Critical Functions, Custodial or Safekeeping	eal estate, mortgage loans and investments held physically in the reporting entity's s and other securities, owned throughout the current year held pursuant to a in accordance with Section 1, III - General Examination Considerations, F. Agreements of the NAIC Financial Condition Examiners Handbook?	Yes [	Х ]	No [	]
	1	2				7
	Name of Custodian(s)	Custodian's Address				
	The Bank of New York Mellon	One Wall Street, New York, NY 10286				1
						. I

#### **GENERAL INTERROGATORIES**

9.02	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	2	3
Name(s)	Location(s)	Complete Explanation(s)

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
ARES Capital Management LLC	U
Barings LLC	Α
, , , , , , , , , , , , , , , , , , ,	

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?

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	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
131619	ARES Capital Management LLC	549300R4YHRZ8JUZU385	SEC	NO
106006	Barings LLC	R6ZXK501NPHXSY1S07	SEC	DS
	, J			

30.2 If yes, complete the following schedule:

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
30.2999 - Total		0

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

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	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	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
31.1 Bonds	31,775,147,836	33,337,862,431	1,562,714,595
31.2 Preferred stocks	394,393,831	395,998,823	1,604,992
31.3 Totals	32,169,541,667	33,733,861,254	1,564,319,587

31.4	Describe the sources or methods utilized in determining the fair values:  Fair values for bonds and preferred stocks are determined by internal investment professionals at Barings LLC (the manager of the Company's investment portfolio) using data from nationally recognized pricing services, broker quotes and available trade information. When data from these sources is not available (typically less than 1% of the portfolio), prices are developed internally by the investment professionals using widely published indices (as benchmarks), interest rates, issuer spreads, credit quality of the specific issuer and general economic conditions.					
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	s [ 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	] 3	] [	No [ X ]	
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:					
	For the securities that were priced using broker prices, Barings LLC obtains data from brokers that are familiar with the securities being priced and the markets in which they trade.					
33.1 33.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes	] 3	] [	No [ X ]	
	65341TMM6 NEXBANK CAPITAL, INC.; 693295ZZ3 PDQ First Lien Term Loan; 923458R16 Veritas Bermuda Ltd Inc USD TLB (Aug 21) due 2025; 923459XX4 Veritas Bermuda Ltd Inc USD TLB (Aug 21) due 2025; 05463*AA7 AXIUM HOYA LLC; 155020IJ1MM FHA/VA Residential Whole Loans Lakeview; 22973@AA3 PVTPL GREAT WEST CASUALTY; 344334ZZ3 FOLLETT INDEPENDENT SCHOOL DISTRICT, TEXAS; 74273JXX6 Pro Mach Inc. First Lien Term Loan B; 74273JYY3 Pro Mach Group DD T/L (8/21); 78416#ZZ6 SFR 3-020 LLC DDTL Term Loan; 78488CBB5 Seaworld Entertainment Inc. TL B due 2028; 9284@AC3 VistaPharm Inc./Term B-1 Loans 10/17; 92943HJJ9 W.R. Grace & Co. TL B; 156777ZZ0 Cerberus Loan; 45686@XX7 Term Loan; 671144ZZ9 Delayed Draw; 362266XX1 Delayed Draw					
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	s [ X	] [	No [ ]	
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	s [	]	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.					
37.	Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?	Yes	S [	]	No [X]	
37.	<ul> <li>(identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:</li> <li>a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.</li> <li>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.</li> <li>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.</li> <li>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 -</li> </ul>					
	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?	X ] N	No [	]	N/A [	]

#### **GENERAL INTERROGATORIES**

#### **OTHER**

38.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$	4,621,873
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 associ service organizations and statistical or rating bureaus during the period covered by this statement.	ations,	
	1 2 Name Amount Paid		
	S&P, DOW JONES INDICES		
39.1	Amount of payments for legal expenses, if any?	\$	937,354
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 2 Amount Paid		
40.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?	\$	62,319
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	2
Name	Amount Paid
ACLI	24,944
Bricker & Eckler	24,323
	,

#### **GENERAL INTERROGATORIES**

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

Do	es the reporting entity have any direct Medicare Supplement Insurance in force?			ICO [ A ] IN	, i ]
If y	es, indicate premium earned on U.S. business only			\$	2,416,334
	at portion of Item (1.2) is not reported on the Medicare Supplement Insurance Exper  Reason for excluding:			\$	
Ind	cate amount of earned premium attributable to Canadian and/or Other Alien not incl	uded in Item (1.2) above.		\$	
Ind	cate total incurred claims on all Medicare Supplement insurance.			\$	1,582,266
Ind	vidual policies:	Most current th			
iiiu	viduai ponoles.		nium earned	s	(
			ırred claims		
			of covered lives	•	
		All years prior	to most current three years		
			mium earned	e s	2 416 33
			ırred claims		
			of covered lives		
C	na policios:	**···			
Gro	up policies:	Most current th			
		1.71 Total prer	mium earned	\$	
			ırred claimsf covered lives		
		1.73 Number C	or covered lives		
			to most current three years		
		1.74 Total prer	mium earned	\$	
		1.75 Total incu	ırred claims	\$	
			of covered lives		
He	alth Test:	4	0		
		Current Year	2 Prior Year		
2.1	Premium Numerator		2,230,157		
2.2	Premium Denominator	5,026,991,564	(2,716,039,471)		
2.3	Premium Ratio (2.1/2.2)	0.000	(0.001)		
2.4	Reserve Numerator				
2.5	Reserve Denominator				
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000		
Do	es this reporting entity have Separate Accounts?			Yes [ X ] No	o [ ]
If y	es, has a Separate Accounts Statement been filed with this Department?		Yes [	X ] No [ ]	N/A [
Wh	at portion of capital and surplus funds of the reporting entity covered by assets in the ributable from the Separate Accounts to the general account for use by the general	Separate Accounts state	ment, is not currently	•	
		iccount?		Φ	
	te the authority under which Separate Accounts are maintained: te of Ohio, Department of Insurance				
Wa	s any of the reporting entity's Separate Accounts business reinsured as of Decembe	r 31?		Yes [ ] No	o [ X ]
Ha	the reporting entity assumed by reinsurance any Separate Accounts business as of	December 31?		Yes [ ] No	o [ X ]
Acc	e reporting entity has assumed Separate Accounts business, how much, if any, reinsounts reserve expense allowances is included as a negative amount in the liability for the country.	r "Transfers to Separate A	Accounts due or accrued		
For clai	reporting entities having sold annuities to another insurer where the insurer purchas mant (payee) as the result of the purchase of an annuity from the reporting entity only	ing the annuities has obta	ined a release of liability from	n the	
	ount of loss reserves established by these annuities during the current year:the name and location of the insurance company purchasing the annuities and the s			\$	
	1		2 Statement Va	aluo	
			Statement Va on Purchase I of Annuitie	Date	
	P&C Insurance Company And Location		(i.e., Present V	-	

#### **GENERAL INTERROGATORIES**

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

5.1	Do you act as a custodian for health savings account	nts?					Yes [	] No [ 2	Х ]
5.2	If yes, please provide the amount of custodial funds	s held as of the re	porting date				\$		
5.3	Do you act as an administrator for health savings ac	ccounts?					. Yes [	] No [ 2	Х ]
5.4	If yes, please provide the balance of funds administ	tered as of the re	porting date				\$		
6.1 6.2	Are any of the captive affiliates reported on Schedu If the answer to 6.1 is yes, please provide the follow		orized reinsurers?			Yes [	] No [	] N/A	[ X ]
	1	2	3	4		Supporting Reserv	ve Credit		
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Othe	er	
7.	Provide the following for individual ordinary life insu ceded):	7.1 Direct Pre	J.S. business only) for the semium Writtenrred Claims			ance assumed or	\$	51,054	4,745
	Whole Life (whether Variable Life (with or Universal Life (with or	nderwriting,limited full underwriting, without seconda or without second		ue,"short form a et issue,"short f					
8.	Is the reporting entity licensed or chartered, register	red, qualified, elig	gible or writing busine	ss in at least tw	vo states?		Yes [ X	] No [	]
8.1	If no, does the reporting entity assume reinsurance the reporting entity?						. Yes [	] No [	]
ife, Ac	cident and Health Companies Only:								
9.1	Are personnel or facilities of this reporting entity use by this reporting entity (except for activities such as studies)?	administration of	jointly underwritten g	group contracts	and joint mortality	or morbidity		] No [	]
9.2	Net reimbursement of such expenses between repo	orting entities:		0.24	Doid		e.	25.	6 250
10.1	Does the reporting entity write any guaranteed inter	est contracts?					Yes [	] No [ 2	Х]
10.2	If yes, what amount pertaining to these lines is inclu	uded in:							
11.	For stock reporting entities only:			10.22	Page 4, Line 1				
11.1	Total amount paid in by stockholders as surplus fur	nds since organiza	ation of the reporting	entity:			\$	815,17	8,800
12.	Total dividends paid stockholders since organizatio	n of the reporting	entity:						
13.1	Does the reporting entity reinsure any Workers' Cor Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident ex written as workers' compensation insurance.	assumed by life	and health insurers o	ed as:f medical, wage	e loss and death				
13.2	If yes, has the reporting entity completed the Worke	ers' Compensatio	n Carve-Out Suppler	nent to the Ann	ual Statement?		. Yes [	] No [	]
13.3	If 13.1 is yes, the amounts of earned premiums and	d claims incurred	in this statement are: 1 Reinsurance Assumed	e Rei	2 nsurance Ceded	3 Net Retained			
	13.31 Earned premium					0			
	13.32 Paid claims								
	13.33 Claim liability and reserve (beginning of year 13.34 Claim liability and reserve (end of year)								

#### **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

13.4	13.34 for Column (1) are:	is reported in Lines 13.31 and	1				
	1 Attachment Earned Point Premium	2 Claim Liability and Reserve					
	40.44						
	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?		\$				
aterna	al Benefit Societies Only:						
14. 15.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative How often are meetings of the subordinate branches required to be held?	, and the second	Yes [	]	No [	]	
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							
18.3							
18.4							
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 fit quiffication application?		Yes [	1	No [	1	
25.		h by ballot and initiation?	_	_	_	_	
26.1	Are notices of the payments required sent to the lamber la	Yes [	] No [	į	] N/	Α [	]
26.2	If yes, do the notices state the purpose for which money to be be		Yes [	]	No [	]	
27.	What proportion of first and subsequent year's payments may be used for management expenses?						0
	27.11 First Year 27.12 Subsequent Years	_					ر س
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same			1	No I	1	_ ^
	If so, what amount and for what purpose?						
29.1	Does the reporting entity pay an old age disability benefit?		-	]	No [	]	
29.2	If yes, at what age does the benefit commence?						
30.1 30.2	Has the constitution or have the laws of the reporting entity been amended during the year?		Yes [	]	No [	]	
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the						
31.	in force at the present time?		Yes [	1	No [	1	
32.1	State whether all or a portion of the regular insurance contributions were waived during the current year under pre-	mium-paying certificates on					
22.2	account of meeting attained age or membership requirements?		Yes [	_	_	_	,
32.2	If so, was an additional reserve included in Exhibit 5?	Yes [	] No [		] N/	A [	J
32.3	If yes, explain						
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association du			]	No [	]	
33.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of whi	ch 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, am absorption, or transfer of membership or funds?		] No [	[	1 N/	l A	1
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, so	ciety or association, any					•
	claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of the			_	_	_	
35.1 35.2	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have incrediff yes, what is the date of the original lien and the course ding to the course of the original lien and the course ding to the course of the original lien and the course ding to the course of the original lien and the course ding to the course of the original lien and the	ased surplus?	Yes [	]	No [	]	
	Date Lie mount	I					

#### **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

		\$000 omitted for a	mounts of life insu			
		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)	1, 187, 116	1,249,351	1,333,952	1,406,874	1,492,755
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	5.303.192	6.051.774	7.076.389	8.115.818	8.929.512
3.	Credit life (Line 21, Col. 6)			0		0
4.	Group excluding FEGLI/SGLI/Line 21 Col 9 less					
	Lines 43 & 44, Col. 4)				, .	23,626
5.	Industrial (Line 21, Col. 2)		0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)		0	,	0	0
7.	Total (Line 21, Col. 10)	6,505,297	7,320,003	8,430,691	9,544,612	10,445,893
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)		15		(7)	
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0 0
12.	Industrial (Line 2, Col. 2)	1 005		_	1 564	-
13.		, 905	∠,001	1,956	1,304	1,410
	Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
	Ordinary-life insurance (Line 20.4, Col. 3)	13 965 790	14 129 112	16 318 898	15 606 357	16 320 119
	Ordinary-individual annuities (Line 20.4, Col. 4)					
16	Credit life (group and individual) (Line 20.4, Col. 5)			0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	0			(1,257)	0
17.2	Group annuities (Line 20.4, Col. 7)	138,756,519	508,009,549	266,761,478	142,232,752	17,347,368
18.1	A & H-group (Line 20.4, Col. 8)	(3,148,519)	4,738,752	11,160	9,359	7,916
18.2	A & H-credit (group and individual) (Line 20.4,		0			•
40.0	Col. 9)					
	A & H-other (Line 20.4, Col. 10)	3,364,237	3,521,191	3,400,208	3,247,404	3,003,462
19.	20.4,Col. 11)	0	0	0	0	0
20.	Total	5,026,991,564	(2,716,039,471)	4,704,441,570	5,216,367,413	4, 134, 915, 815
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts	00 004 040 404	05 770 740 045	40 040 470 540	05 004 054 000	00 570 004 440
00	business (Page 2, Line 26, Col. 3)	38,381,318,191	35,776,746,245	40,012,179,543	35,801,951,662	32,576,634,113
22.	business (Page 3, Line 26)	35,503,197,569	32,879,554,457	37, 144, 066, 292	33, 100, 559, 191	30,445,121,117
23.	Aggregate life reserves (Page 3, Line 1)		30, 127, 660, 056	34,217,810,260	30,673,859,566	28,031,503,714
23.1	Excess VM-20 deterministic/stochastic reserve over					
	NPR related to Line 7.1			45.000.500		
24.	Aggregate A & H reserves (Page 3, Line 2)		55,007,419	45,883,507	44,361,405	38,854,698
25.	Deposit-type contract funds (Page 3, Line 3)		1,532,959,003	1,509,062,365	1,508,812,186	1,276,130,691
26. 27.	Asset valuation reserve (Page 3, Line 24.01)		410,701,293 1,507,500	439,152,813 2,512,500	298,416,796 2,512,500	297,049,664 2,512,500
28.	Surplus (Page 3, Lines 29 and 30)	2 876 613 122	2,895,684,288	2,865,600,751	2,698,879,971	2,129,000,496
20.	Cash Flow (Page 5)	2,070,010,122	2,000,004,200	2,000,000,707	2,000,070,077	E, 120,000,400
29.	Net Cash from Operations (Line 11)	3.851.829.839	(3.459.277.339)	3,696,718,809	4,474,370,146	3,689,219,299
	Risk-Based Capital Analysis	, , ,	, , , , ,	, , ,		
30.	Total adjusted capital	3,399,038,172	3,323,734,643	3,324,381,212	3,014,635,906	2,442,405,505
31.	Authorized control level risk - based capital	422, 121, 598	405,644,746	435,772,738	382,800,971	322,972,204
	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)	83.5	79.3	83.2	87.3	85.9
33.	Stocks (Lines 2.1 and 2.2)					3.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	5.8	4.5	3.5	2.9	3.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.2	0.3	0.3	0.3
36.	Cash cash equivalents and short-term investments		= -			= .
	(Line 5)	2.7	5.9	3.8	2.2	2.3
37.	Contract loans (Line 6)	0.2	0.2	0.2	0.3	0.3
38.	Derivatives (Page 2, Line 7)	1.9	2.6 4.0	2.4	0.6	2.2
39. 40	Other invested assets (Line 8)	2.9	4.0	0.0	3.1	2.7
40. 41.	Receivables for securities (Line 9)					0.0
41.	10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)		0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets					
	(Line 12)	100.0	100.0	100.0	100.0	100.0

#### **FIVE-YEAR HISTORICAL DATA**

(Continued)

		(Co	ontinued)			
		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent. Subsidiaries and	2021	2020	2019	2010	2017
44.	Affiliates Affiliated bonds (Schedule D Summary, Line 12.					
	Col. 1)		0	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	384,058,681	352,465,015	359, 172, 246	321,569,327	305,226,410
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated		0	0	0	1,000
50. 51.	Total of above Lines 44 to 49		352,465,015	359,172,246	321,569,327	305,227,410
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)					
53.	Total admitted assets (Page 2, Line 28, Col. 3)	38,448,901,775	35,797,152,601	40,018,795,515	35,802,365,635	32,576,634,113
54.	Investment Data  Net investment income (Exhibit of Net Investment					
55.	Income)					
56.	Column 1)	118,746,759	(218,592,712)	(15,714,408)	(48,687,806)	(45,974,870
	Column 1)	25,495,993	66,352,275	876,991,241	, .,,,	, ,
57.	Total of above Lines 54, 55 and 56	2,095,220,617	1,756,534,764	2,622,059,333	1, 166, 630, 271	1,882,316,723
	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)	3, 104, 931, 642	2,948,216,184	2,916,941,968	2,508,414,367	1,941,721,674
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	4,181,392	3,826,900	3,627,493	3,109,809	2,320,544
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(6.802.237)	2.312.245	5.053.173	(5.449.279)	(2.145.159
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	9.6	(12.0)	(3.6)	17.0	7.9
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			11.6	83	7.0
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66.	-					
67	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
07.	expenses (Schedule H, Pt. 1, Line 10, Col. 2)	21.7	38.1	29.5	16.4	18.5
68.	A & H Claim Reserve Adequacy Incurred losses on prior years' claims - group health					
60	(Schedule H, Part 3, Line 3.1 Col. 2)	128	2,267	115	35	50
69.	(Schedule H, Part 3, Line 3.2 Col. 2)	850,420	1,619	1,286	904	1,012
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	12,362,727	12,803,821	10,887,548	7,625,444	6,222,948
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	12 017 294	11 208 958	10 879 880	6 597 445	6 009 870
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
72.	Line 33) Industrial life (Page 6.1, Col. 2)	n	0		n	0
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)					
74.	Ordinary - individual annuities (Page 6, Col. 4)	196,130,952	384,651,225	23,798,035	801,580,711	293,086,146
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	(78,358)	152,884
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	0	0	0	0	
77. 78.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) Group annuities (Page 6, Col. 5)					24,689 12,256,102
78. 79.	A & H-group (Page 6.5, Col. 3)					
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
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)	0	0	0		0
84.	Total (Page 6, Col. 1)	210,267,078	402,686,392	29,301,236	, ,	309,205,192
IOTE:	If a party to a merger, have the two most recent years of	at this auhibit book root		and the second control of the second control		



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2021

0

NAIC	Group Code 0435	LI	<b>FE INSURANCE</b>		NAIC Company Code 6331		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.	Life insurance	26,313,647	0	0	0	26,313,647	
2.		5,627,619,205				5,766,375,721	
3.		9,707,132	XXX	0	XXX	9,707,132	
4.	Other considerations	0	0		0	0	
5.	Totals (Sum of Lines 1 to 4)	5,663,639,984	0	138,756,516	0	5,802,396,500	
Life ir	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:						
		0	0	0	0	0	
6.2	Applied to pay renewal premiums	0	0	0	0	C	
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0		
6.4	Other	0	0	0	0	0	
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0	
Annu							
7.1	Paid in cash or left on deposit	0	0	0	0	C	
7.2	Applied to provide paid-up annuities	0	Δ.	0	0		
7.3	Other	0	0	0	0	C	
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0		
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	(	
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits		0		0	48,981,475	
10.	Matured endowments		0	17,966	0	2,467,408	
11.		978,819,695	0	71,047,658	0	1,049,867,353	
12.		2,802,659,356	0	46,645,054	0	2,849,304,410	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0		0	0		
14.	All other benefits, except accident and health	0	0	0	0	0	
15.	Totals	3,831,569,926	0	119,050,720	0	3,950,620,646	
4004	DETAILS OF WRITE-INS						
	Summary of Line 13 from overflow page			0	0		
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	

	(	Ordinary		Credit Life and Individual)		Group	ı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		_	No. of					· ·	Ū	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	122	7, 102, 072	0	0	20	88,573	0	0	142	7, 190, 645
17. Incurred during current year	757	50,870,743	0	0	202	1,313,694	0	0	959	52 , 184 , 437
Settled during current year:										
18.1 By payment in full	762	50,091,584	0	0	208	1,357,299	0	0	970	51,448,883
18.2 By payment on										, ,
compromised claims	0	0	0	0	0	0			0	0
18.3 Totals paid	762	50,091,584	0	0	208	1,357,299	0	0	970	51,448,883
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	762	50,091,584	0	0	208	1,357,299	0	0	970	51,448,883
19. Unpaid Dec. 31, current		, , , ,				, , , , , ,				, , ,
year (16+17-18.6)	117	7,881,231	0	0	14	44,968	0	0	131	7,926,199
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	26 606	7 050 007 000	_	(.)	10	14 044 550	_	0	26 606	7 066 071 040
year	36,686	1,005,021,390	0	(a)0 0	10	14,244,559	0	0	30,090	7,066,271,949
	56	1,905,000	0	0	0	0	0	0	56	1,905,000
22. Other changes to in force (Net)	(4,341)	(786,726,688)	0	0	1	(1,218,333)	0	0	(4,340)	(787,945,021
23. In force December 31 of current year	32.401	6.267.205.702	0	(a) 0	11	13.026.226	0	0	32.412	6.280.231.92

.....0 , current year \$ (a) Includes Individual Credit Life Insurance prior year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ...0 , current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ .0 , current year \$

#### **ACCIDENT AND HEALTH INSURANCE**

		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)	72,360	77,862	0	71,347	58,580						
24.1	Federal Employees Health Benefits Plan											
	premium (b)	0	0	0	0	0						
24.2	premium (b) Credit (Group and Individual)	0	0	0	0	0						
24.3	Collectively renewable policies/certificates (b)	0	0	0	0	0						
	Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0						
	Other Individual Policies:											
25.1	Non-cancelable (b)	0	0	0	0	0						
25.2	Guaranteed renewable (b)	4,893,377	5, 103, 226	0	4,063,238	5,615,292						
	Non-renewable for stated reasons only (b)					0						
25.4	Other accident only	0	0	0	0	0						
	All other (b)		0	0	0	0						
25.6	Totals (sum of Lines 25.1 to 25.5)	4,893,377	5, 103, 226	0	4,063,238	5,615,292						
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)											

26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) 4,965,737 5,181,088 6

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

....0 . insured under indemnity only products

### **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

						of Life Insurance)					
			strial		nary	Credit Life (Grou			Group		10
		1	2	3	4	5 Number of Individual Policies and Group	6	Numb 7	er of 8	9	Total
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Amount of Insurance
1.	In force end of prior year	0	0	60,503	7,301,125	0	0	58	4,709	18,878	7,320,003
2.	Issued during year		0	56	1,905		0		· · · · · · · · · · · · · · · · · · ·	0	1,905
3.	Reinsurance assumed										0
4.	Revived during year			7	1,555				1		1,555
5.	Increased during year (net)				1,250			1		155	1,405
6.	Subtotals, Lines 2 to 5	0	0	63	4,710	0	0	1	1	155	4,865
7.	Additions by dividends during year	XXX		XXX	,	XXX		XXX	XXX		0
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
	Totals (Lines 1 and 6 to 8)	0	0		7,305,835	0	0		4.710	19,033	7,324,868
0.	Deductions during year:	•••••••••••••••••••••••••••••••••••••••			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		•		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , , ,
10.	Death			1,666	55,778			XXX	209	1,338	57,116
11.	Maturity			46	212		•	XXX	4	25	237
12.	Disability							XXX	т		0
13.	Expiry			208	4,021						4,021
14.	Surrender			689	41,936				3	11	41,947
15.	Lapse			3,286	692,343			44	1,883	2,670	695,013
16.	Conversion			36	5,320		• • • • • • • • • • • • • • • • • • • •	XXX	XXX	XXX	5,320
17.	Decreased (net)		***************************************	00	15,917	***************************************					15,917
17.	Reinsurance										۱۵٫۶۱۲
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	Λ	o
	Totals (Lines 10 to 19)	0	0	5,931	815,527	0	0	44	2,099	4.044	819,571
	In force end of year (b) (Line 9 minus Line 20)	٥	0	54,635	6,490,308	0		44	2,699	14.989	6,505,297
21.	Reinsurance ceded end of year	XXX		34,000	4,274,262	XXX	0	XXX	2,011	11,594	4,285,856
	Line 21 minus Line 22	XXX	0		2,216,046	XXX	/->		XXX	3,395	2,219,441
23.		XXX	U	XXX	2,210,040	XXX	(a) 0	XXX	XXX	3,393	2,219,441
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.	Summary of remaining write-ins for Line 8 from overflow										
0898.	page.	0	0	0	n	0	0	0	0	0	n
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8		0	0					0		0
0099.	above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow										
1000.	page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19										
	above)	0	0	0	0	0	0	0	0	0	0
Life, Ac	cident and Health Companies Only:										
(a) Grou	in \$ Individual \$										

Life, Accident and Health Companies Only:			
(a) Group \$; Individual \$			
Fraternal Benefit Societies Only:			
(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of	pertificates, Amount \$		
Additional accidental death benefits included in life certificates were in amount \$	, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates?	Yes [ ] No [	. ]
If not, how are such expenses met?			

#### **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Indu	strial	Ordi	nary				
		1	2	3	4				
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance				
24.	Additions by dividends	XXX		XXX					
25.	Other paid-up insurance			8,064	30,462				
26.	Debit ordinary insurance	XXX	XXX						

#### ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1	2	3	4
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
27.	Term policies - decreasing			163	1,615
28.	Term policies - other			18,352	4,824,308
29.	Other term insurance - decreasing			XXX	42
30.	Other term insurance	XXX	60	XXX	467,877
31.	Totals (Lines 27 to 30)	0	60	18,515	5,293,842
	Reconciliation to Lines 2 and 21:			,	, ,
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	1,639	9,350
34.	Totals, whole life and endowment		1,845	34,481	1,187,116
35.	Totals (Lines 31 to 34)	56	1.905	54.635	6.490.308

#### CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1	2	3	4
		Non-Participating	Participating	Non-Participating	Participating
36	Industrial				
37.	Ordinary	1,905		6,473,984	16,324
38.	Credit Life (Group and Individual)				
39.	Group			14,989	
40.	Totals (Lines 36 to 39)	1,905	0	6,488,973	16,324

#### ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

ADDITIONAL IN CHINATION ON CREDIT EILE AND CROOL INCORANCE						
		Credit Life		Group		
		1	2	3	4	
		Number of Individual				
		Policies and Group				
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance	
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX		
42.	Number in force end of year if the number under shared groups is counted					
	on a pro-rata basis	,	XXX	59	XXX	
43.	Federal Employees' Group Life Insurance included in Line 21					
44.	Servicemen's Group Life Insurance included in Line 21					
45.	Group Permanent Insurance included in Line 21			2.553	13.023	

#### ADDITIONAL ACCIDENTAL DEATH BENEFITS

<ol><li>46. Amount of additiona</li></ol>	l accidental death benefits in force end of year under ordinary policies	86 594
40. Amount of additiona	raccidental death benefits in force end of year under ordinary policies	00,004

#### BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

2,000 01 01200211101101 01 0121111111111	
47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance	ance on
wife and children under Family, Parent and Children, etc., policies and riders included above.	
47.1 None	
47.2 Actual for spouse \$1.000 per unit for children	

#### POLICIES WITH DISABILITY PROVISIONS

			POLICIE	:5 WIIH L	DISABILITY PROVIS	SIONS			
			Industrial	Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
								Number of	
		Number of		Number of		Number of		Certifi-	Amount of Ins
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance
48.	Waiver of Premium			1,790	126,936				
49.	Disability Income			82	10,576				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total	0	(a) 0	1.872	(a) 137.512	0	(a) 0	0	(a) 0

<sup>(</sup>a) See the Annual Audited Financial Reports section of the annual statement instructions

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

		SUPPLEMENTARY CONTRACT	S		
		Ord	inary	Gro	oup
		1	2	3	4
		Involving Life	Not Involving Life	Involving Life	Not Involving Life
		Contingencies	Contingencies	Contingencies	Contingencies
1.	In force end of prior year	49	26	0	0
2.	Issued during year				
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)		26	0	0
	Deductions during year:				
6.	Decreased (net)	8	6		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	8	6	0	0
9.	In force end of year (line 5 minus line 8)	41	20	0	0
10.	Amount on deposit				(a)
11.	Income now payable		14		
12.	Amount of income payable	(a) 93,580	(a) 83,857	(a)	(a)

#### ANNUITIES

	ANNOTTES						
		Ordi	inary	Gr	Group		
		1	2	3		4	
		Immediate	Deferred	Contracts		Certificates	
1.	In force end of prior year	14,812	305,700	123		50,801	
2.	Issued during year	1,801	41,091	151		3,264	
3.	Reinsurance assumed	0	0	0		0	
4.	Increased during year (net)		0	0		0	
5.	Totals (Lines 1 to 4)	16,613	346,791	274		54,065	
	Deductions during year:						
6.	Decreased (net)	2,285	19,400	0		2,006	
7.	Reinsurance ceded	0		0		0	
8.	Totals (Lines 6 and 7)	2,285	19,400	0		2,006	
9.	In force end of year (line 5 minus line 8)		327,391	274		52,059	
	Income now payable:		·				
10.	Amount of income payable	(a) 157,731,141	XXX	XXX	(a)	75,002,125	
	Deferred fully paid:						
11.	Account balance	XXX	(a) 21,255,132,305	XXX	(a)	111,773,079	
	Deferred not fully paid:		<u> </u>		` /		
12.	Account balance	XXX	(a) 10,621,286,287	XXX	(a)	745,899,906	

#### ACCIDENT AND HEALTH INSURANCE

			7100152111 7415	HEALIHINGUNA				
		Gro	oup	Cre	edit	Other		
		1	2	3	4	5	6	
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force	
1.	In force end of prior year	1,466	12,663	0	0	1,450	3,536,580	
2.	Issued during year							
3.	Reinsurance assumed							
4.	Increased during year (net)		XXX		XXX		XXX	
5.	Totals (Lines 1 to 4)	1,466	XXX	0	XXX	1,450	XXX	
	Deductions during year:							
6.	Conversions		XXX	XXX	XXX	XXX	XXX	
7.	Decreased (net)	1,456	XXX		XXX	68	XXX	
8.	Reinsurance ceded	-	XXX		XXX		XXX	
9.	Totals (Lines 6 to 8)	1,456	XXX	0	XXX	68	XXX	
10.	In force end of year (line 5							
	minus line 9)	10	(a) 11,405	0	(a)	1,382	(a) 3,336,879	

#### **DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	1,912	3, 162
2.	Issued during year		
3.	Reinsurance assumed	5	
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		3,162
	Deductions During Year:		
6.	Decreased (net)		1
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	0	1
9.	In force end of year (line 5 minus line 8)	1,917	3,161
10.	Amount of account balance	(a) 2,012,907	(a) 5,564,219

<sup>(</sup>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	54,851,469
2.	Current year's realized pre-tax capital gains/(losses) of \$81,014,344 transferred into the reserve net of taxes of \$17,013,012	64,001,332
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	118,852,801
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	23,520,567
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	95,332,234

#### AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	12,757,827	10,762,741	0	23,520,567
2.	2022	9,457,965	16,273,260	0	25,731,225
3.	2023	7,412,952	9,825,269	0	17,238,221
4.	2024	5,027,213	7,988,012	0	13,015,224
5.	2025	2,901,844	6,017,966	0	8,919,810
6.	2026	2,344,253	4,007,920	0	6,352,172
7.	2027	1,890,341	2,788,339	0	4,678,680
8.	2028	1,638,516	2,314,774	0	3,953,290
9.	2029	1,270,223	1,819,047	0	3,089,269
10.	2030	1,275,743	1,317,182	0	2,592,926
11.	2031	1,030,111	808,931	0	1,839,042
12.	2032	973,780	488,448	0	1,462,228
13.	2033	924,769	386,118	0	1,310,886
14.	2034	853,948	277,391	0	1,131,338
15.	2035	705,858	165,037	0	870,896
16.	2036	611,238	47, 163	0	658,401
17.	2037	528,303	(21,246)	0	507,057
18.	2038	450,693	(40,241)	0	410,452
19.	2039	396,576	(60,579)		335,997
20.	2040	340,590	(85,044)	0	255,546
21.	2041	335 , 102	(103,978)	0	231,124
22.	2042	325,853	(118,945)		206,908
23.	2043	269,822	(121,650)	0	148, 172
24.	2044	260,576	(127,125)	0	133,451
25.	2045		(127,074)		138,805
26.	2046	225,446	(135,300)		90 , 146
27.	2047	173,652	(121,469)	0	52, 183
28.	2048	118,250	(96,623)	0	21,627
29.	2049		(69,016)	0	(1,144)
30.	2050	16,273	(44,170)	0	(27,898)
31.	2051 and Later	, , , , , , , , , , , , , , , , , , ,	(13,803)	0	(13,803)
32.	Total (Lines 1 to 31)	54,851,469	64,001,332	0	118,852,801

## **ASSET VALUATION RESERVE**

		Default Component					
	1	2	3	4	Equity Component 5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	183,209,508	15,068,902	198,278,410	56,838,566	155,584,317	212,422,883	410,701,293
Realized capital gains/(losses) net of taxes - General Account	92,914		92,914	81,511,109	92,246,994	173,758,103	173,851,017
Realized capital gains/(losses) net of taxes - Separate Accounts	·		0			0	0
Unrealized capital gains/(losses) net of deferred taxes - General Account	47,565,250		47,565,250	(32,819,468)	40,524,806	7,705,338	55,270,588
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts			0			0	0
Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	67, 102, 186	6,716,765	73,818,951	0	252,726	252,726	74,071,676
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	297,969,858	21,785,667	319,755,525	105,530,207	288,608,843	394,139,050	713,894,575
9. Maximum reserve	307,207,941	24,744,374	331,952,315	45,357,204	161,521,751	206,878,955	538,831,269
10. Reserve objective	188,283,932	19,027,164	207,311,096	45,168,201	160,962,179	206,130,380	413,441,476
11. 20% of (Line 10 - Line 8)	(21,937,185)	(551,700)	(22,488,886)	(12,072,401)	(25,529,333)	(37,601,734)	(60,090,620)
12. Balance before transfers (Lines 8 + 11)	276,032,673	21,233,966	297,266,639	93,457,806	263,079,510	356,537,316	653,803,955
13. Transfers			0			0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero			0	(48,100,602)	(101,557,759)	(149,658,361)	(149,658,361)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	276,032,673	21,233,966	297,266,639	45,357,204	161,521,751	206,878,955	504,145,594

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Num- ber	NAIC Desig- nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
Dei	Hation	LONG-TERM BONDS	Carrying value	Liteumbrances	Liteumbrances	(COIS. 1 + 2 + 3)	Factor	(COIS.4 X 5)	Factor	(COIS. 4 X 7)	Factor	(COIS. 4 X 9)
1.		Exempt Obligations	100.146.935	XXX	XXX	100.146.935	0.0000	0	0.0000	0	0.0000	
2.1	4	NAIC Designation Category 1.A	6.692.634.184	XXX	XXX	6.692.634.184	0.0005	3.346.317	0.0016	10.708.215	0.0033	22.085.69
2.1	1	NAIC Designation Category 1.B	1,226,833,596	XXX	XXX	1,226,833,596	0.0005	613,417	0.0016	1,962,934	0.0033	4,048,55
2.2		NAIC Designation Category 1.C	1,876,460,196	XXX	XXX	1,876,460,196	0.0005	938,230	0.0016	3,002,336	0.0033	6, 192, 31
2.4	1	NAIC Designation Category 1.D	1,377,931,367	XXX	XXX	1,377,931,367	0.0005	688.966	0.0016	2,204,690	0.0033	4,547,17
2.5	1	NAIC Designation Category 1.E	923,581,192	XXX	XXX	923.581.192	0.0005	461,791	0.0016	1,477,730	0.0033	3,047,81
2.6		NAIC Designation Category 1.F	2,728,601,683	XXX	XXX	2,728,601,683	0.0005	1,364,301	0.0016	4,365,763	0.0033	9,004,38
2.7		NAIC Designation Category 1.G	2,540,539,097	XXX	XXX	2,540,539,097	0.005	1,270,270	0.0016	4,064,863	0.0033	8,383,77
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	17,366,581,315	XXX	XXX	17,366,581,315	XXX	8,683,291	XXX	27,786,530	XXX	57,309,7
3.1	2	NAIC Designation Category 2.A	3,802,101,236	XXX	XXX	3,802,101,236	0.0021	7,984,413	0.0064	24,333,448	0.0106	40,302,27
3.2	2	NAIC Designation Category 2.B	5,401,343,990	XXX	XXX	5,401,343,990	0.0021	11,342,822	0.0064	34,568,602	0.0106	57,254,24
3.3	2	NAIC Designation Category 2.C	3,059,411,094	XXX	XXX	3,059,411,094	0.0021	6,424,763	0.0064	19,580,231	0.0106	32,429,75
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	12,262,856,321	XXX	XXX	12,262,856,321	XXX	25,751,998	XXX	78,482,280	XXX	129,986,2
4.1	3	NAIC Designation Category 3.A	301,109,042	XXX	XXX	301,109,042	0.0099	2,980,980	0.0263	7,919,168	0.0376	11,321,70
4.2	3	NAIC Designation Category 3.B	230,621,508	XXX	XXX	230,621,508	0.0099	2,283,153	0.0263	6,065,346	0.0376	8,671,36
4.3	3	NAIC Designation Category 3.C	230,114,633	XXX	XXX	230,114,633	0.0099	2,278,135	0.0263	6,052,015	0.0376	8,652,3
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	761,845,182	XXX	XXX	761,845,182	XXX	7,542,267	XXX	20,036,528	XXX	28,645,3
5.1	4	NAIC Designation Category 4.A	118,880,829	XXX	XXX	118,880,829	0.0245	2,912,580	0.0572	6,799,983	0.0817	9,712,56
5.2	4	NAIC Designation Category 4.B	148,020,497	XXX	XXX	148,020,497	0.0245	3,626,502	0.0572	8,466,772	0.0817	12,093,2
5.3	4	NAIC Designation Category 4.C	278,357,072	XXX	XXX	278,357,072	0.0245	6,819,748	0.0572	15,922,024	0.0817	22,741,7
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	545,258,398	XXX	XXX	545,258,398	XXX	13,358,831	XXX	31,188,780	XXX	44,547,6
6.1	5	NAIC Designation Category 5.A	19,049,816	XXX	XXX	19,049,816	0.0630	1,200,138	0.1128	2,148,819	0.1880	3,581,36
6.2	5	NAIC Designation Category 5.B	49,916,458	XXX	XXX	49,916,458	0.0630	3,144,737	0.1128	5,630,576	0.1880	9,384,29
6.3	5	NAIC Designation Category 5.C	1,925,501	XXX	XXX	1,925,501	0.0630	121,307	0.1128	217,196	0.1880	361,9
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	70,891,775	XXX	XXX	70,891,775	XXX	4,466,182	XXX	7,996,592	XXX	13,327,6
7.	6	NAIC 6	33,977,827	XXX	XXX	33,977,827	0.0000	0	0.2370	8,052,745	0.2370	8,052,7
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	0	XXX	0	XXX	0	XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	31,141,557,753	XXX	XXX	31,141,557,753	XXX	59,802,569	XXX	173,543,456	XXX	281,869,38
		PREFERRED STOCKS										
10.	1	Highest Quality	32,063,025	XXX	XXX	32,063,025	0.005	16,032	0.0016	51,301	0.0033	105,80
11.	2	High Quality	266,398,958	XXX	XXX	266,398,958	0.0021	559,438	0.0064	1,704,953	0.0106	2,823,82
12.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	
13.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	
14.	5	Lower Quality	95,931,848	XXX	XXX	95,931,848	0.0630	6,043,706	0.1128	10,821,112	0.1880	18,035,1
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	394,393,831	XXX	XXX	394,393,831	XXX	6,619,176	XXX	12,577,367	XXX	20,964,82

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

DEI AUCH COMPONENT											
		1	2	3	4	Basic (	Contribution Reserve Objective			Maximum Reserve	
					Balance for	5	6	7	8	9	10
	NAIC		Reclassify		AVR Reserve						i .
	esig-	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber nat	ation Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
	SHORT-TERM BONDS				_		_		_		
18.	Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1 NAIC Designation Category 1.A	128,385,457	XXX	XXX	128,385,457	0.005	64 , 193	0.0016	205,417	0.0033	423,672
19.2	1 NAIC Designation Category 1.B		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1 NAIC Designation Category 1.C		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1 NAIC Designation Category 1.D	55,042,000	XXX	XXX	55,042,000	0.0005	27,521	0.0016	88,067	0.0033	181,639
19.5	1 NAIC Designation Category 1.E		XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
19.6	1 NAIC Designation Category 1.F	260,816,962	XXX	XXX	260,816,962	0.005	130,408	0.0016	417,307	0.0033	860,696
19.7	1 NAIC Designation Category 1.G		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.8	Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	444,244,419	XXX	XXX	444,244,419	XXX	222,122	XXX	710,791	XXX	1,466,007
20.1 2	2 NAIC Designation Category 2.A	31,980,000	XXX	XXX	31,980,000	0.0021	67, 158	0.0064	204,672	0.0106	338,988
20.2	2 NAIC Designation Category 2.B		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2 NAIC Designation Category 2.C		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4	Subtotal NAIC 2 (20.1+20.2+20.3)	31,980,000	XXX	XXX	31,980,000	XXX	67,158	XXX	204,672	XXX	338,988
21.1	3 NAIC Designation Category 3.A	, ,	XXX	XXX	.0	0.0099	0	0.0263	0	0.0376	0
21.2	3 NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3 NAIC Designation Category 3.C	145,494	XXX	XXX	145,494	0.0099	1,440	0.0263	3,826	0.0376	5,471
21.4	Subtotal NAIC 3 (21.1+21.2+21.3)	145,494	XXX	XXX	145,494	XXX	1,440	XXX	3,826	XXX	5,471
22.1	4 NAIC Designation Category 4.A	,	XXX	XXX	0	0.0245	0	0.0572	0,020	0.0817	0,
22.2	4 NAIC Designation Category 4.B	17,855	XXX	XXX	17.855	0.0245	437	0.0572	1,021	0.0817	1,459
22.3	4 NAIC Designation Category 4.C	17,000	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	
22.4	Subtotal NAIC 4 (22.1+22.2+22.3)	17,855	XXX	XXX	17,855	XXX	437	XXX	1,021	XXX	1,459
	5 NAIC Designation Category 5.A	17,000	XXX	XXX	17,000	0.0630	107	0.1128	1,021	0.1880	1,400
23.1 5	5 NAIC Designation Category 5.A	32,757	XXX	XXX	32,757	0.0630	2,064	0.1128	3.695	0.1880	6, 158
23.2		32,737	XXX	XXX	32,737	0.0630	2,004	0.1128		0.1880	0, 130
	NAIC Designation Category 5.C	32.757			32,757		2,064		3,695		6,158
23.4	Subtotal NAIC 5 (23.1+23.2+23.3)	32,737	XXX	XXX	32,737	0.0000	2,004	XXX 0.2370	3,090	XXX	0, 138
		470 400 504	XXX	XXX	U		U			0.2370	U
25.	Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	476,420,524	XXX	XXX	476,420,524	XXX	293,222	XXX	924,006	XXX	1,818,082
	DERIVATIVE INSTRUMENTS										i
26.	Exchange Traded		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27. 1	1 Highest Quality	706,855,811	XXX	XXX	706,855,811	0.0005	353,428	0.0016	1, 130, 969	0.0033	2,332,624
28. 2	2 High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3 Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30. 4	4 Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31. 5	5 Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6 In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.	Total Derivative Instruments	706,855,811	XXX	XXX	706,855,811	XXX	353,428	XXX	1,130,969	XXX	2,332,624
34.	Total (Lines 9 + 17 + 25 + 33)	32,719,227,920	XXX	XXX	32,719,227,920	XXX	67,068,394	XXX	188, 175, 798	XXX	306,984,915

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

			1	2	3	4	Basic Co	ontribution	Reserve	Objective	Maximui	m Reserve
Line Num-	NAIC Desig-		Dook/Adivoted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve	5	6	7	8	9	10
ber	nation	Description	Book/Adjusted Carrying Value	Encumbrances	Encumbrances	Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
DCI	Hation	MORTGAGE LOANS	Oditying value	Liteambrances	Litearribrariocs	(COIS. 1 + 2 + 3)	i actoi	(0015.4 x 3)	i actor	(COIS. 4 X I)	i actor	(0015. 4 X 9)
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	n 1	0.0200	0	0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	
41.		Residential Mortgages - All Other	1,026,237,844		XXX	1,026,237,844	0.0015	1,539,357	0.0034	3,489,209	0.0046	4,720,694
42.		Commercial Mortgages - Insured or Guaranteed	1,020,207,044		XXX	0	0.0003	1,000,007	0.0007	0	0.0011	η, 120,004
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	260.992.707		XXX	260.992.707	0.0011	287.092	0.0057	1.487.658	0.0074	1.931.346
44.		Commercial Mortgages - All Other - CM2 - High Quality	476,135,397		XXX	476,135,397	0.0040	1.904.542	0.0114	5,427,944	0.0149	7.094.417
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	319,883,797		XXX	319,883,797	0.0069	2,207,198	0.0200	6,397,676	0.0257	8,221,014
46.		Commercial Mortgages - All Other - CM4 - Low Medium										
40.		Quality Quality	64,773,649		XXX	64,773,649	0.0120	777,284	0.0343	2,221,736	0.0428	2,772,312
47.		Commercial Mortgages - All Other - CM5 - Low Quality	, , , ,		XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue. Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other	445,708		XXX	445,708	0.0029	1,293	0.0066	2,942	0.0103	4,591
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	,		XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	,		XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57.	1	Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58.	1	Total Schedule B Mortgages (Sum of Lines 35 through 57)	2,148,469,101	0	XXX	2,148,469,101	XXX	6,716,765	XXX	19,027,164	XXX	24,744,374
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	2,148,469,101	0	XXX	2,148,469,101	XXX	6,716,765	XXX	19,027,164	XXX	24,744,374

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

			LQUII I			TIED AGGI						
			1	2	3	4		ontribution	Reserve	Objective	Maximu	m Reserve
Line				Reclassify		Balance for AVR Reserve	5	6	7	8	9	10
Num- ber	Desig- nation	Description	Book/Adjusted Carrying Value	Related Party Encumbrances	Add Third Party Encumbrances	Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
501	Hadion	COMMON STOCK	carrying value	Liteambranece	Liteambranees	(0010: 1 + 2 + 0)	1 40101	(0010: 1 × 0)	1 dotor	(0010. 1 / 1)	1 40101	(0010. 1 7 0)
1		Unaffiliated - Public	19.261.620	XXX	XXX	19.261.620	0.0000	0	0.2297 (a)	4,424,394	0.2297 (a)	4.424.394
2.		Unaffiliated - Private	207,833,171	XXX	XXX	207,833,171	0.0000	0	0.1945	40,423,552	0.1945	40,423,552
3.		Federal Home Loan Bank	52,500,800	XXX	XXX	.52,500,800	0.0000	0	0.0061	320.255	0.0097	509,258
4.		Affiliated - Life with AVR	384.058.681	XXX	XXX	384.058.681	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:	.,									
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0 . 1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	xxx	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	663,654,272	0	0	663,654,272	XXX	0	XXX	45,168,201	XXX	45,357,204
		REAL ESTATE										
18.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	xxx	0	0.0000	0	0.000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.005	0	0.0016	0	0.0033	0
24.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default	62,208,764	XXX	XXX	62,208,764	0.0000	0	0.2370	14,743,477	0.2370	14,743,477
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	62,208,764	XXX	XXX	62,208,764	XXX	0	XXX	14,743,477	XXX	14,743,477

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

				AND OTH	EK IIIVES	DIED A22F		PONENI				
			1	2	3	4	Basic C	Contribution	Reserv	ve Objective	Maximu	m Reserve
Line Num- ber	NAIC Desig- nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF PREFERRED STOCKS										
30.	1	Highest Quality	155,545,502	XXX	XXX	155,545,502	0.005	77 ,773	0.0016	248,873	0.0033	513,300
31.	2	High Quality	61,097,310	XXX	XXX	61,097,310	0.0021	128,304	0.0064	391,023	0.0106	647,631
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30										
		through 36)	216,642,813	XXX	XXX	216,642,813	XXX	206,077	XXX	639,896	XXX	1,160,932
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:			100/	0	0.0044		0.0057	0	0.0074	c
38.		Mortgages - CM1 - Highest Quality			XXX	U	0.0011		0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040		0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069		0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	·0	0.0120		0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	U	0.0183		0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	·0	0.0015		0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0 }	0.0003		0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:					0.0400		0.0000		0 4074	
46.		Farm Mortgages			XXX	·0	0.0480		0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed	······		XXX	0	0.0006		0.0014	0	0.0023	0
48.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other	······		XXX	0 }	0.0480		0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:					0.0000		0 4040	0	0.4040	
51.		Farm Mortgages			XXX	·0	0.0000		0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000		0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000		0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000		0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	. 0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants			XXX	. 0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			xxx	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	. 0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other	6,760,641		XXX	6,760,641	0.0069	46,648	0.0200	135,213	0.0257	173,748
61.		Unaffiliated - Overdue, Not in Process	ļ		XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	6,760,641	0	XXX	6,760,641	XXX	46,648	XXX	135,213	XXX	173,748
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	6,760,641	0	XXX	6,760,641	XXX	46,648	XXX	135,213	XXX	173,748

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

			1	2	3	4	Basic C	Contribution	Reserv	re Objective	Maximu	ım Reserve
Line Num- ber	NAIC Desig- nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
DEI	HallOH	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying value	LIICUIIIDIAIICES	Liteumbrances	(0018. 1 + 2 + 3)	i acioi	(COIS.4 X 3)	i actor	(COIS. 4 X I )	i actoi	(COIS. 4 X 9)
		OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	694.663.126	XXX	XXX	694.663.126	0.0000		0.1300 (a)	135,111,978	0. 1945	135,111,978
67.		Affiliated Life with AVR		XXX	XXX	0	0.0000		0.0000	0	0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures										
00.		Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65										
		through 69)	694,663,126	XXX	XXX	694,663,126	XXX	0	XXX	135,111,978	XXX	135,111,978
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	110,339,216			110,339,216	0.0000	0	0.0912	10,062,936	0.0912	10,062,936
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	110,339,216	0	0	110,339,216	XXX	0	XXX	10,062,936	XXX	10,062,936
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA	1,700,503	XXX		1,700,503	0.0000	0	0 . 1580	268,679	0. 1580	268,679
84.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	1,700,503	XXX	0	1,700,503	XXX	0	XXX	268,679	XXX	268,679
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,092,315,061	0	0	1,092,315,061	xxx	252,726	XXX	160,962,179	xxx	161,521,751

<sup>(</sup>a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

<sup>(</sup>b) Determined using the same factors and breakdowns used for directly owned real estate.

<sup>(</sup>c) This will be the factor associated with the risk category determined in the company generated worksheet.

## Asset Valuation Reserve - Replications (Synthetic) Assets ${\bf N} \ {\bf O} \ {\bf N} \ {\bf E}$

Schedule F - Claims

NONE

### **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

						Credit								Other Individual C					
		Tota		Group Accid		Accident and I		Collectively Re	naurahla	Non-Car	a a labla	Guaranteed Re	naurahla	Non-Renewable Reasons		Other Accider	ot Only	All Othe	
		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
						PAR	RT 1 AI	NALYSIS OF I	JNDERW	RITING OPE	RATIONS			1	1		1 1		
1.	Premiums written	235,738	XXX	(3, 148, 519)	XXX		XXX		XXX		XXX	3,384,257	XXX		XXX		XXX		XXX
2.	Premiums earned	2,778,450	XXX	(639,919)	XXX		XXX		XXX		XXX	3,418,369	XXX		XXX		XXX		XXX
3.	Incurred claims	3, 175, 484	114.3	(853,864)	133.4	0	0.0	0	0.0	0	0.0	4,029,348	117.9	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
5.	Incurred claims and cost containment expenses (Lines 3																		
	and 4)	3, 175, 484	114.3	(853,864)	133.4	0	0.0	0	0.0	0	0.0	4,029,348	117.9	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	923,574	33.2	8,597	(1.3)	0	0.0	0	0.0	0	0.0	914,977	26.8	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	603,772	21.7	929	(0.1)		0.0		0.0		0.0	602,843	17.6		0.0		0.0		0.0
8.	Other general insurance expenses	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
9.	Taxes, licenses and fees	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
10.	Total other expenses incurred	603,772	21.7	929	(0.1)	0	0.0	0	0.0	0	0.0	602,843	17.6	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions .	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12.	Gain from underwriting before dividends or refunds	(1,924,380)	(69.3)	204,419	(31.9)	0	0.0	0	0.0	0	0.0	(2, 128, 799)	(62.3)	0	0.0	0	0.0	0	0.0
13.	Dividends or refunds	0	0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0		0.0
14.	Gain from underwriting after dividends or refunds	(1,924,380)	(69.3)	204,419	(31.9)	0	0.0	0	0.0	0	0.0	(2, 128, 799)	(62.3)	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS																		
1101.																			
1102.																			
1103.									ļ								-		
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

## **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)**

	1	2	3	4	•	C	Other Individual Contract	S	
			Credit		5	6	7	8	9
			Accident and Health				Non-Renewable		
		Group Accident	(Group and	Collectively		Guaranteed	for Stated	Other Accident	
	Total	and Health	Individual)	Renewable	Non-Cancelable	Renewable	Reasons Only	Only	All Other
		PART 2.	- RESERVES AND L	LIABILITIES					
A. Premium Reserves:									
Unearned premiums	843,062	1, 167				841,895			
2. Advance premiums						22,480			
Reserve for rate credits	0								
Total premium reserves, current year		1,167	0	0	0	864,375	0	0	
Total premium reserves, prior year	3,399,774	2,509,767	0	0	0	890,007	0	0	
Increase in total premium reserves	(2,534,232)	(2,508,600)	0	0	0	(25,632)	0	0	(
B. Contract Reserves:									
Additional reserves (a)		185,717				36,256,463			
Reserve for future contingent benefits	0								
3. Total contract reserves, current year		185,717	0	0	0	36,256,463	0	0	
Total contract reserves, prior year.	35,518,606	177, 120	0	0	0	35,341,486	0	0	
Increase in contract reserves	923,574	8,597	0	0	0	914,977	0	0	
C. Claim Reserves and Liabilities:		·							
Total current year	11,888,136	1,903	0	0	0	11,886,233	0	0	
2. Total prior year	12,867,714	850,420	0	0	0	12,017,294	0	0	
3. Increase	(979,578)	(848,517)	0	0	0	(131,061)	0	0	

	PART :	3 TEST OF PRIOR YEAR	R'S CLAIM RES	ERVES AND LIA	BILITIES				
Claims paid during the year:									
1.1 On claims incurred prior to current year	3,747,789					3,747,789			
1.2 On claims incurred during current year	407,273	(5,347)				412,620			
Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	8,615,066	128				8,614,938			
2.2 On claims incurred during current year	3,273,070	1,775				3,271,295			
3. Test:									
3.1 Lines 1.1 and 2.1	12,362,855	128	0	0	0	12,362,727	0	0	0
3.2 Claim reserves and liabilities, December 31, prior year	12,867,714	850,420	0	0	0	12,017,294	0	0	0
3.3 Line 3.1 minus Line 3.2	(504,859)	(850,292)	0	0	0	345,433	0	0	0

		PART 4.	REINSURANCE			
A. Reinsurance Assumed:						
Premiums written	235,738	(3, 148, 519)		3,384,257		 
Premiums earned	2,778,450	(639,919)		 3,418,369		 
Incurred claims	3,175,484	(853,867)		 4,029,351		 
4. Commissions	603,772	929	0	602,843		
B. Reinsurance Ceded:						
Premiums written	5,183,826	79,523		 5, 103, 066	1,237	 
Premiums earned	5,184,330	79,536		 5, 103, 536	1,258	 
Incurred claims	5,673,874	176,826		5,495,048	2,000	
4. Commissions	180.469	8.551	0	171.918	•	

(a) Includes \$	 premium	deficiency	reserve

#### **SCHEDULE H - PART 5 - HEALTH CLAIMS**

		1 Medical	2 Dental	3 Other	4 Total
A. Dire	pt:				
1.	Incurred Claims			5,673,874	5,673,874
2.	Beginning Claim Reserves and Liabilities	0	0	6,732,773	6,732,773
3.	Ending Claim Reserves and Liabilities			8,272,060	8,272,060
4.	Claims Paid	0	0	4,134,587	4,134,587
B. Assı	med Reinsurance:				
5.	Incurred Claims			3, 175, 484	3, 175, 484
6.	Beginning Claim Reserves and Liabilities	0	0	12,867,714	12,867,714
7.	Ending Claim Reserves and Liabilities			11,888,136	11,888,136
8.	Claims Paid	0	0	4,155,062	4, 155, 062
C. Ced	ed Reinsurance:				
9.	Incurred Claims			5,673,874	5,673,874
10.	Beginning Claim Reserves and Liabilities		0	6,732,773	
11.	Ending Claim Reserves and Liabilities				8,272,060
12.	Claims Paid	0	0	4,134,587	4,134,587
D. Net:	Ciaillis Faiu		0	4, 104,307	4, 104,007
		0	0	0 475 404	0 475 404
13.	Incurred Claims			3, 175, 484	
14.	Beginning Claim Reserves and Liabilities			12,867,714	
15.	Ending Claim Reserves and Liabilities	0	0	11,888,136	11,888,136
16.	Claims Paid	0	0	4,155,062	4,155,062
E. Net	ncurred Claims and Cost Containment Expenses:				
17.	Incurred Claims and Cost Containment Expenses			3, 175, 484	3, 175, 484
18.	Beginning Reserves and Liabilities	0	0	12,867,714	12,867,714
19.	Ending Reserves and Liabilities			11,888,136	11,888,136
20.	Paid Claims and Cost Containment Expenses	0	0	4,155,062	4,155,062

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN LIFE INSURANCE COMPANY

### **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

		Nemburance	: Assumed Life insurance, Annulies, Deposit Funds and Other	LIADIIILIES VVI	thout Life of L	isability Col	illingericles, and incla	ited Dellellis Listed L		ing as of December 3	or, Guireiit Teai	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
0399999. To	otal General A	ccount - U.S.	Affiliates	•			0	0	0	0	0	0
0699999. To	otal General A	ccount - Non-l	J.S. Affiliates				0	0	0	0	0	0
0799999. To	otal General A	ccount - Affilia	tes				0	0	0	0	0	0
71404	47-0463747	10/31/2015	Continental General Insurance Company	TX	0/I	FA		296,043				
71404	47-0463747	10/31/2015	Continental General Insurance Company	TX		OL	2,817,326	1, 176, 410	170,330	105,353		
71404	47-0463747	10/31/2015	Continental General Insurance Company	TX		FA		1,407,867	11,840			
65722	63-0343428	08/31/2012	Loyal American Life Insurance Company	OH		FA		85,541,554	168,387	1,441,017		
65722	63-0343428	08/31/2012	Loyal American Life Insurance Company	OH		OL	257,287,839	100, 308, 189	2,771,156	3,088,381		
61727	34-0970995	08/31/2012	Cigna National Health Insurance Company	OH	CO/I	FA		3,554,842	72,981	21,750		
61727	34-0970995		Cigna National Health Insurance Company	OH	CO/I	0L	9,339,975	1,309,720	226,221	11,860		
67903	23-1335885		Provident American Life & Health Insurance Company	. OH	CO/I	0L	5, 161,867	2,220,486		85,538		
88366	59-2760189	08/31/2012	American Retirement Life Insurance Company	OH	0/I	OL	925,816	648,557		28,164		
65722	63-0343428	01/01/2007	Loyal American Life Insurance Company	OH	C0/1	IA		16,655,845	175,729	199,292		
62200	95-2496321	06/30/2011	Accordia Life and Annuity Company	. IA		FA		2,709,687	2,200	29,735		
62200	95-2496321	06/30/2011	Accordia Life and Annuity Company	. IA	CO/I	OL	2,638,884	2,141,624		103,326		
0899999. G	eneral Accour	nt - U.S. Non-A	ffiliates				278, 171, 707	217,970,824	3,984,143	5,114,416	0	0
1099999. To	otal General A	ccount - Non-	Affiliates				278, 171, 707	217,970,824	3,984,143	5,114,416	0	0
1199999. To	otal General A	ccount					278, 171, 707	217,970,824	3,984,143	5,114,416	0	0
1499999. To	otal Separate	Accounts - U.	S. Affiliates				0	0	0	0	0	0
1799999. To	otal Separate	Accounts - No	n-U.S. Affiliates				0	0	0	0	0	0
1899999. To	otal Separate	Accounts - Affi	liates				0	0	0	0	0	0
2199999. To	otal Separate	Accounts - No	n-Affiliates				0	0	0	0	0	0
2299999. To	otal Separate	Accounts					0	0	0	0	0	0
2399999. To	otal U.S. (Sun	of 0399999, (	0899999, 1499999 and 1999999)				278, 171, 707	217,970,824	3,984,143	5,114,416	0	0
2499999. To	otal Non-U.S.	(Sum of 06999	999, 0999999, 1799999 and 2099999)				0	0	0	0	0	0
9999999 - T	Totals						278, 171, 707	217,970,824	3,984,143	5,114,416	0	0

### **SCHEDULE S - PART 1 - SECTION 2**

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

			Trained and Alexander Alexander A		-	- 2,010 4 2 7 1 10.1	iourou oompany ao			1		
1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
			Name of Nembureu	Julisuiction	Assumed	Assumed	Fieliliulis	Fieliliuliis	Fieliliulis	Olipaid Losses	ixeserve	Officer Confiscionice
	otal - U.S. Affi						0	0	0	0	0	0
	otal - Non-U.S						0	0	0	0	0	0
	otal - Affiliates						0	0	0	0	0	0
71404	47-0463747	10/31/2015	Continental General Insurance Company	TX	QA/I	LTC	3,384,258	841,895	47,719,276	423,421		
71404	47-0463747	10/31/2015	Continental General Insurance Company	TX	QA/G	LTC	11,405	1, 167	187 , 525	95		
	S. Non-Affilia						3,395,663	843,062	47,906,801	423,516	0	0
1099999. To	otal - Non-Affil	liates					3,395,663	843,062	47,906,801	423,516	0	0
	9999. Total U.S. (Sum of 0399999 and 0899999)						3,395,663	843,062	47,906,801	423,516	0	0
	99999. Total Non-U.S. (Sum of 0699999 and 0999999)						0	0	0	0	0	0
			,									
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		l							l			1
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												†
1		l							1			1
9999999 - T							3,395,663	843,062	47,906,801	423,516		

#### **SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year NAIC Company Effective Domiciliary Code Number Date Name of Company Jurisdiction Paid Losses **Unpaid Losses** 0399999. Total Life and Annuity - U.S. Affiliates 0699999. Total Life and Annuity - Non-U.S. Affiliates 0799999. Total Life and Annuity - Affiliates 0 .87572 .82627 Scottish Re US, Inc. Swiss Re Life and Health of America 23-2038295 01/01/1983 DF 56 250 ..06-0839705 .01/01/1973 .37,500 64688 75-6020048 01/01/1982 SCOR Global Life Americas Reinsurance Company DE 21.488 ..01/01/1998 ..01/01/1998 68276 48-1024691 KS 295 524 49 415 ..12,500 .59-2859797 .88340 461,916 FL. MO. RGA Reinsurance Company Security Life of Denver Insurance Company Swiss Re Life and Health of America .93572 .43-1235868 .01/01/1998 .12.500 .312.500 ..84-0499703 ..06-0839705 ..01/01/1998 ..01/01/1998 .68713 CO. MO. 62,500 789,850 .82627 .308,024 .361,915 68713 84-0499703 01/01/2000 Security Life of Denver Insurance Company CO 395.000 2.915.800 RGA Reinsurance Company ... Scottish Re US, Inc. ..... 43-1235868 .01/01/2003 .25,000 .23-2038295 DE. .87572 .01/01/2003 1.636.900 Security Life of Denver Insurance Company Transamerica Life Insurance Company CO. 68713 84-0499703 01/01/2003 70.000 25 000 .46-0260270 .67989 .09/01/1996 American Memorial Life Insurance Company SD. ,234,622 124,744 Hannover Life Reassurance Company of America ... Loyal American Life Insurance Company ...... Commonwealth Annuity and Life Insurance Company 88340 59-2859797 08/31/2012 FL 2.303.706 OH. MA. .08/31/2012 .95,000 5.437.029 84824 04-6145677 05/07/2020 84824 .04-6145677 10/01/2020 Commonwealth Annuity and Life Insurance Company MA. 38,939,374 3.837.808 0899999. Life and Annuity - U.S. Non-Affiliates 51.846.249 1099999. Total Life and Annuity - Non-Affiliates 3,837,808 51,846,249 1199999. Total Life and Annuity 3.837.808 51,846,249 1499999. Total Accident and Health - U.S. Affiliates 1799999. Total Accident and Health - Non-U.S. Affiliates 1899999. Total Accident and Health - Affiliates 0 .238,576 ...63-0343428 .....08/31/2012 ...Loyal American Life Insurance Company ...47-0463747 ....10/31/2015 ...Continental General Insurance Company 65722 OH. 223,363 461,939 461,939 1999999. Accident and Health - U.S. Non-Affiliates 2199999. Total Accident and Health - Non-Affiliates 461,939 52,308,188 2299999. Total Accident and Health 3,837,808 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)

9999999 Totals - Life, Annuity and Accident and Health

52.308.188

3.837.808

SCHEDULE S - PART 3 - SECTION 1

Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Renefits Listed by Reinsuring Company as of December 31. Current Year

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds	and Other Lia										
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
0399999.	Total General	Account - Au	uthorized U.S. Affiliates				0	0	0	0	0	0	0	0
0699999.	Total General	Account - Au	uthorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
0799999.	Total General	Account - Au	uthorized Affiliates				0	0	0	0	0	0	0	0
88099			Optimum Re Insurance Company	TX	YRT/I	OL.	50,000	1.192	1.092	2.300	-		_	-
87572			Scottish Re (US) Inc.	DE	CO/I	OL.	1,834,500	,	.,, 002					
82627			Swiss Re Life & Health America Inc.	MO	0TH/I	OL.	1,001,000	•		22				
82627			Swiss Re Life & Health America Inc.		YRT/I	OL.		1,335	2.843	8.390				
82627			Swiss Re Life & Health America Inc.			OL.	8,644,520	302,240	318,903	40,248				
82627			Swiss Re Life & Health America Inc.		0TH/I	OL.		69.157	72,740					
64688			SCOR Global Life Americas Reinsurance Company		MCO/I	OL.	1,238,000		133	9.980			559.728	
68276			Employers Reassurance Corporation		CO/I	OL.		77.917	72,789	173.686			500,720	
86258			General Re Life Corporation			OL.		37.615	57,627	11,573				
86258			General Re Life Corporation		YRT/I	0L	148,333	285	256	5,243				
97071		01/01/2000	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	3,320,000	29.382	62.449	8,632				
88340			Hannover Life Reassurance Company of America		CO/I	OL.	51,355,107	749.463	743,540	222.348				
88340			Hannover Life Reassurance Company of America			XXXL	900,000	14,394	16,228					
88340	59-2859797		Hannover Life Reassurance Company of America			OL.		58,020,895	58,555,416	3,896,239				
88340			Hannover Life Reassurance Company of America		YRT/I	OL.		20, 193	19,242	171,240				
88340			Hannover Life Reassurance Company of America		OTH/I	IA	20,420,021	175.934.681	176, 119, 285	90,510,532				
88099			Optimum Re Insurance Company	TX	YRT/I	OL.	881.031	842	761					
93572			RGA Reinsurance Company			OL.	42, 159, 707	685.102	684,797	165,278				
93572			RGA Reinsurance Company	MO	CO/I	XXXL	119,724,292	3.196.527	3,721,445	151,111				
93572			RGA Reinsurance Company	MO	YRT/I	OL.	1,527,990	2.116	1.882	25,781				
87572			Scottish Re US Inc.	DE		XXXL	239,758,356	2,110	1,002	310,328				
68713			Security Life of Denver Insurance Company	CO	YRT/I	OL	42,427,887	46.146	44,258	520,497				
68713			Security Life of Denver Insurance Company			OL.	62,536,107	1.432.376	1,425,715	381.748				
68713			Security Life of Denver Insurance Company			0L	700,000	7.347	6,705	15,908				
68713			Security Life of Denver Insurance Company	CO		XXXL	2,224,802,350	73,426,967	92,619,559	5,798,844				
68713			Security Life of Denver Insurance Company			XXXL	124.015.753	3,234,100	3,753,684	219,233				
82627			Swiss Re Life & Health America Inc	MO	CO/I	0L	36.259.707	652.172	654.848	156.768				
82627			Swiss Re Life & Health America Inc		YRT/I	0L	17, 129, 665	15,744	14,794	107,865				
86231			Transamerica Life Insurance Company			XXXL	479,412,668	12,786,121	14,886,587	620, 178				
64688			SCOR Global Life Americas Reinsurance Company	DE	YRT/I	0L	676.352	1. 129	1,000,307	20.343				
84824		. 10/01/2003	Commonwealth Annuity and Life Insurance Company	MA		I A	070,332	1,033,180,498	445,696,114	618.949.720				
84824			Commonwealth Annuity and Life Insurance Company			IA		5, 166, 921, 552	5,542,300,137	44,530,230				
67989			American Memorial Life Insurance Company			FA		2,385,979		44,550,250				
67989			American Memorial Life Insurance Company			FA		1,693,073	1,749,758					
67989			American Memorial Life Insurance Company			0L	11,614,593	8,734,542	9,513,958					
67989			American Memorial Life Insurance Company	SD		OL	11,593,926	8,744,679	9,522,343					
67989							11,093,926			00.040	······			
66346	58-0828824	.01/01/2006	Munich American Reassurance Company			0L	174,997,866	83,011,777	00 740 045	26,340	······			
				FL		JUL	4,285,856,389					^	559.728	^
			zed U.S. Non-Affiliates					6,635,417,623	6,451,891,743	769,212,256	0	0		0
			uthorized Non-Affiliates				4,285,856,389	6,635,417,623	6,451,891,743	769,212,256	0	0	559,728	0
	Total General						4,285,856,389	6,635,417,623	6,451,891,743	769,212,256	0	0	559,728	0
1499999.	Total General	Account - Ur	nauthorized U.S. Affiliates				0	0	0	0	0	0	0	0
1799999.	Total General	Account - Ur	nauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
1899999.	Total General	Account - Ur	nauthorized Affiliates			_	0	0	0	0	0	0	0	0
			nauthorized Non-Affiliates				0	0	0	0	0	0	0	0
	Total General						0	0	0	0	0	0	0	0
			ertified U.S. Affiliates				0	n	n	0	0	n	0	n
			ertified Non-U.S. Affiliates				0	0	n	0	0	<u>0</u>	0	0
			ertified Affiliates				0	0	0	0	0	0	0	0
							0	0	0	0	0	0	0	0
			ertified Non-Affiliates					·	0			0		·
	Total General						0	0	0	0	0	0	0	0
3699999.	ı otal General	Account - Re	eciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0	0

### **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 Cilioui	iance Ceded Life Insurance, Annuales, Deposit Funds an	- Cuici Lia	Dilitics vvitiloui		ity Contingencies,				, ,		1	1 4- 1
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
	l	1		Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
3999999. To	otal General	Account - Re	eciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0	0
			eciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0	0
4399999. To	otal General	Account - Re	eciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0	0
4499999. To	otal General	Account Rec	ciprocal Jurisdiction				0	0	0	0	0	0	0	0
4599999. To	otal General	Account Auth	horized, Unauthorized, Reciprocal Jurisdiction and Certified				4,285,856,389	6,635,417,623	6,451,891,743	769,212,256	0	0	559,728	0
4899999. To	otal Separate	Accounts -	Authorized U.S. Affiliates				0	0	0	0	0	0	0	0
5199999. To	otal Separate	Accounts -	Authorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
5299999. To	otal Separate	Accounts -	Authorized Affiliates				0	0	0	0	0	0	0	0
5599999. To	otal Separate	Accounts -	Authorized Non-Affiliates				0	0	0	0	0	0	0	0
5699999. To	otal Separate	Accounts A	uthorized				0	0	0	0	0	0	0	0
5999999. To	otal Separate	Accounts -	Unauthorized U.S. Affiliates				0	0	0	0	0	0	0	0
6299999. To	otal Separate	Accounts -	Unauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
6399999. To	otal Separate	Accounts -	Unauthorized Affiliates				0	0	0	0	0	0	0	0
6699999. To	otal Separate	Accounts -	Unauthorized Non-Affiliates				0	0	0	0	0	0	0	0
6799999. To	otal Separate	Accounts U	Inauthorized				0	0	0	0	0	0	0	0
7099999. To	otal Separate	Accounts -	Certified U.S. Affiliates				0	0	0	0	0	0	0	0
7399999. To	otal Separate	Accounts -	Certified Non-U.S. Affiliates				0	0	0	0	0	0	0	0
7499999. To	otal Separate	Accounts -	Certified Affiliates				0	0	0	0	0	0	0	0
7799999. To	otal Separate	Accounts -	Certified Non-Affiliates				0	0	0	0	0	0	0	0
7899999. To	otal Separate	Accounts C	Certified				0	0	0	0	0	0	0	0
8199999. To	otal Separate	Accounts -	Reciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0	0
8499999. To	otal Separate	Accounts -	Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0	0
8599999. To	otal Separate	Accounts -	Reciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0	0
8899999. To	otal Separate	Accounts -	Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0	0
8999999. To	otal Separate	Accounts R	Reciprocal Jurisdiction				0	0	0	0	0	0	0	0
9099999. To	otal Separate	Accounts A	authorized, Unauthorized, Reciprocal Jurisdiction and Certified				0	0	0	0	0	0	0	0
			9, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 419	9999, 48999	99, 5399999, 599	9999, 6499999,								
			999 and 8699999)	,	,	, ,	4,285,856,389	6,635,417,623	6,451,891,743	769,212,256	0	0	559,728	0
9299999. To	otal Non-U.S	. (Sum of 06	9999, 099999, 1799999, 2099999, 2899999, 3199999, 3999999	, 4299999. 5	199999, 5499999	, 6299999,				, ,			,	
			999, 8499999 and 8799999)	,	,	,	0	0	0	0	0	0	0	0
							4.285.856.389	6.635.417.623	6.451.891.743	769.212.256			559.728	

## **SCHEDULE S - PART 3 - SECTION 2**

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

Company ID Effective Juris- Reinsurance Business Premiums than for Unearned Coir	3 14  Funds Withheld Under Coinsurance  0 0 0 0
NAIC Company   ID	urance Under
Company   ID   Effective   Date   Name of Company   Date   Date   Name of Company   Date   D	urance Under
Code         Number         Date         Name of Company         diction         Ceded         Ceded         Premiums         (Estimated)         Premiums         Current Year         Prior Year         Ref           0399999. Total General Account - Authorized Non-U.S. Affiliates         0	
0	Coinsurance 0 0 0 0
0699999. Total General Account - Authorized Non-U.S. Affiliates   0   0   0   0   0   0   0   0   0	0 0 0
0799999. Total General Account - Authorized Affiliates     0     0     0     0     0       .71404     .47-0463747     .01/01/2009     .Continental General Insurance Company     TX.     .0A/I.     .LTC.     .2,691,021     .737,807     .46,137,990       .71404     .47-0463747     .01/01/2009     .Continental General Insurance Company     TX.     .0A/G.     .LTC.     .77,982     .7740     .4,485,595       .65722     .63-0343428     .08/31/2012     .Loyal American Life Insurance Company     .OH.     .OTH/I.     .A     .0H.	0 0
71404	0
71404 .47-0463747 01/01/2009 Continental General Insurance Company TX QA/G LTC 77,982 7,740 4,485,595 65722 .63-0343428 08/31/2012 Loyal American Life Insurance Company OH OTH/I A 910 250 3,807 65722 .63-0343428 08/31/2012 Loyal American Life Insurance Company OH OTH/I LTDI 3,3339 1,867 45,379	
65722	
6572263-034342808/31/2012Loyal American Life Insurance Company	
65722   63-0343428   08/31/2012   Loval American Life Insurance Company   OH   OTH/    NS   2 409 048   104 153   1 037 817	
6572263-034342808/31/2012 _Loyal American Life Insurance Company	
0899999. General Account - Authorized U.S. Non-Affiliates         5,183,826         852,307         51,725,545         0         0	0 0
1099999. Total General Account - Authorized Non-Affiliates 5,183,826 852,307 51,725,545 0 0	0 (
1199999. Total General Account Authorized 5,183,826 852,307 51,725,545 0 0	0
1499999. Total General Account - Unauthorized U.S. Affiliates 0 0 0 0 0 0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates 0 0 0 0 0 0	0 (
1899999. Total General Account - Unauthorized Affiliates         0         0         0         0         0	0 (
2199999. Total General Account - Unauthorized Non-Affiliates         0         0         0         0         0	0
2299999. Total General Account Unauthorized 0 0 0 0 0 0	0
2599999. Total General Account - Certified U.S. Affiliates 0 0 0 0 0 0	0 (
2899999. Total General Account - Certified Non-U.S. Affiliates 0 0 0 0 0	0
2999999. Total General Account - Certified Affiliates	0 (
3299999. Total General Account - Certified Non-Affiliates 0 0 0 0 0 0	0 (
3399999. Total General Account Certified 0 0 0 0 0 0	0 (
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates 0 0 0 0 0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates 0 0 0 0 0 0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates 0 0 0 0 0 0	0 (
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates 0 0 0 0 0	0
4499999. Total General Account Reciprocal Jurisdiction	0
4599999, Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified 5, 183, 826 852, 307 51, 725, 545 0 0	0 (
4899999. Total Separate Accounts - Authorized U.S. Affiliates	0 (
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates	0 (
5299999. Total Separate Accounts - Authorized Affiliates	0 (
5599999. Total Separate Accounts - Authorized Non-Affiliates	0 (
5699999. Total Separate Accounts Authorized 0 0 0 0 0 0 0	0 (
599999. Total Separate Accounts - Unauthorized U.S. Affiliates	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates	0 (
639999. Total Separate Accounts - Unauthorized Affiliates	0 (
6699999. Total Separate Accounts - Unauthorized Non-Affiliates	0
6799999. Total Separate Accounts - Orladitionized Non-Armiales 0 0 0 0 0 0 0	
7099999. Total Separate Accounts Chauthorized  7099999. Total Separate Accounts - Certified U.S. Affiliates	0
7399999. Total Separate Accounts - Certified O.S. Affiliates  0 0 0 0 0 0 0 0	0
7399999. Total Separate Accounts - Certified Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
7499999. Total Separate Accounts - Certified Non-Affiliates 0 0 0 0 0 0 0 0	0 (
7/99999. Total Separate Accounts - Certified Non-Affiliates 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 (
7899999. Total Separate Accounts Certified 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 (
	0
The state of the s	0
Coccocc. Total Copulato / Coccurro / Cocprocal Carlotalotto / Timilatec	0 (
Coocood. Total coparato reconstruction and a construction and a constr	0 (
8999999. Total Separate Accounts Reciprocal Jurisdiction 0 0 0 0	0 (
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified 0 0 0 0 0	0 (
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 3699999, 4199999, 4899999, 5399999, 5999999,	
649999, 709999, 759999, 819999 and 869999) 5, 183,826 852,307 51,725,545 0 0	0

## **SCHEDULE S - PART 3 - SECTION 2**

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

									mbor or, ourront rot				
1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
9299999.	Total Non-U.S	S. (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 399999	9, 4299999	, 5199999, 5499	999, 6299999,							
	6599999, 739	99999, 76999	999, 8499999 and 8799999)				0	0	0	0	0	0	0
9999999 -	- Totals						5,183,826	852,307	51,725,545	0	0	0	0

Schedule S - Part 4 **NONE** 

Schedule S - Part 4 - Bank Footnote **NONE** 

Schedule S - Part 5
NONE

Schedule S - Part 5 - Bank Footnote **NONE** 

#### **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		2020	20.10	20.0	
1.	Premiums and annuity considerations for life and	774 000	0 747 400	100 005	00 704	00.050
	accident and health contracts					
2.	Commissions and reinsurance expense allowances					
3.	Contract claims				5.242	
4.	Surrender benefits and withdrawals for life contracts			36,540	,	,
5.	Dividends to policyholders and refunds to members  Reserve adjustments on reinsurance ceded					
6.	-		0	(1,080)	(2,815)	[(2,212)
7.	Increase in aggregate reserve for life and accident and health contracts	186,928	5,973,186	(533,772)	625,707	(16,956)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	16	32	21	13	16
9.	Aggregate reserves for life and accident and health contracts	6,687,740	6,500,988	527,778	1,061,574	435,868
10.	Liability for deposit-type contracts	256	79	103	80	79
11.	Contract claims unpaid	52,308	38,332	6,871	7, 156	6, 154
12.	Amounts recoverable on reinsurance	2,745	4,067	1,618	1,848	2,599
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					
16.	Unauthorized reinsurance offset	0	0	0	0	0
17.	Offset for reinsurance with Certified Reinsurers		0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)			0	0	0
19.	Letters of credit (L)	0	0	0	0	0
20.	Trust agreements (T)	0	0	0	0	0
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust		0	0	0	0
23.	Funds deposited by and withheld from (F)		0	0	0	0
24.	Letters of credit (L)		0	0	0	0
25.	Trust agreements (T)		0	0	0	0
26.	Other (O)		0	0	0	0

### SCHEDULE S - PART 7

		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)	37,304,917,501	23,327,590	37,328,245,091
2.	Reinsurance (Line 16)	69,488,718	(68,171,273)	1,317,445
3.	Premiums and considerations (Line 15)	6,826,298	17,053	6,843,35
4.	Net credit for ceded reinsurance	xxx	7,041,340,492	7,041,340,492
5.	All other admitted assets (balance)	1,000,085,674		1,000,085,674
6.	Total assets excluding Separate Accounts (Line 26)	38,381,318,191	6,996,513,862	45,377,832,05
7.	Separate Account assets (Line 27)	67,583,584		67,583,584
8.	Total assets (Line 28)	38,448,901,775	6,996,513,862	45,445,415,637
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)		6,687,739,526	39,978,188,457
10.	Liability for deposit-type contracts (Line 3)	592,074,541	255,949	592,330,490
11.	Claim reserves (Line 4)	270,605,116	52,308,189	322,913,305
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	265,263	44,117	309,380
14.	Other contract liabilities (Line 9)		257,256,450	357,023,007
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)	0		(
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			(
19.	All other liabilities (balance)	1,250,037,161	(1,090,369)	1,248,946,792
20.	Total liabilities excluding Separate Accounts (Line 26)	35,503,197,569	6,996,513,862	42,499,711,43
21.	Separate Account liabilities (Line 27)	67,583,584		67,583,584
22.	Total liabilities (Line 28)	35,570,781,153	6,996,513,862	42,567,295,015
23.	Capital & surplus (Line 38)	2,878,120,622	xxx	2,878,120,622
24.	Total liabilities, capital & surplus (Line 39)	38,448,901,775	6,996,513,862	45,445,415,637
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	6,687,739,526		
26.	Claim reserves	52,308,189		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets			
32.	Other ceded reinsurance recoverables	(00 007 500)		
33.	Total ceded reinsurance recoverables			
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			
40. 41.	Total net credit for ceded reinsurance	7,041,340,492		

#### SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b) Allocated by States and Territories

			1	ates and Territor	Direct Busin	ness Only		
		1		ontracts	4	5	6	7
			2	3	Accident and Health			I
					Insurance Premiums,		Total	I
		Active			Including Policy,		Columns	I
		Status	Life Insurance	Annuity	Membership	Other	2 through 5	Deposit-Type
	States, Etc.	(a)	Premiums	Considerations	and Other Fees	Considerations	(b)	Contracts
1.	Alabama A			218,792,536	66,659		219, 102, 125	
2.	Alaska	< L		2.945.262	,		2,956,491	
3.	Arizona A			116, 118, 788	11,707		, , ,	269.598
4.	Arkansas A			58,757,017	5,645			
5.	California			428,389,022	12,940			119,035
6.	Colorado C	OL	268,511	50,453,456	84,096		50,806,063	
7.	Connecticut	т	424,298	102,325,263	262		102,749,823	I
8.	Delaware		,	26,506,641				
9.	District of Columbia		37,830	4,130,519				
_		· · · · · · · · · · · · · · · · · · ·						
10.	FloridaF		1,953,250	517,699,972	328 , 130			181,914
11.	Georgia	AL	863,058	215,059,349	99, 108		216,021,515	
12.	Hawaii	L	295,598	74,750,497			75,046,095	114 , 455
13.	Idaho Ir		99,827	40,149,099	2,257			
14.	Illinois II			159,290,719	146.640		100 115 005	
					,			447 404
15.	IndianaIN			152,097,610	154,578			417 , 131
16.	lowa	L		53,344,883	108,924		53,604,107	<b></b>
17.	Kansas K	sL	172,982	27,700,803	181,434		28,055,219	L
18.	Kentucky K	Y 1	210,456	81,941,213	235,421		82,387,090	
19.	Louisiana L		254.851	164,921,454	6.900			 
20.								I
-	Maine			24,142,736	6,969			
21.	Maryland			75,083,171	8,782			<u> </u>
22.	Massachusetts	AL	565,067	149, 164, 239	1,239		149,730,545	2, 106, 708
23.	Michigan		326,821	237,984,590	6.810			212,944
24.	Minnesota		,	97,665,235	3.794			223,087
								·
25.	Mississippi		144,476	60,253,938	6,779			
26.	Missouri			272, 145, 172	170,782		, , ,	69,383
27.	Montana	TL	9,505	2,823,069	6,987			
28.	Nebraska N	EL		19,454,136	72.060			
29.	Nevada		,	28,567,964			, ,	
				20,007,904	11,709			1 010 000
30.	New Hampshire			35,324,745	66,006			1,218,399
31.	New Jersey			272,453,120	5,297			
32.	New Mexico	м	220,765	11,510,898			11,731,663	247,443
33.	New York	YN	152,931	16,958,070	7,492		17, 118, 493	l ,
34.	North Carolina N		1,055,423	245,783,263	1,443,142			
					1,443,142			
35.	North Dakota		56,576	13,614,597			13,671,173	
36.	Ohio		633,037	264,091,562	56,979			61,740
37.	Oklahoma	κL	548,406	19, 131, 585	121,211		19,801,202	
38.	Oregon			32,152,310	86,853			218,662
39.	Pennsylvania			269,052,720	16, 195		070 001 000	453, 196
	·							455, 190
40.	Rhode Island		64,043	39,089,980	7,620			
41.	South Carolina	CL	444,883	154,487,398	306,761		155,239,042	1,207,811
42.	South Dakota	) L	45.275	9, 184, 880	25		9,230,180	I
43.	Tennessee		T	276,072,597	226.985			337,574
44.	Texas	•		254,951,811	, , ,			
			, ,				, ,	349,860
45.	Utah U		144,891	36,512,596			36,700,838	·····
46.	Vermont V	Г	35,679	11,695,148	16,911		11,747,738	<b></b>
47.	Virginiav	Δ Ι	1,044,075	103,001,702	199,606		104,245,383	I
48.	Washington Washington		465,018	109,911,731			110,519,824	1,898,192
49.	West Virginia							
			120 , 149				, , , , , , , , , , , , , , , , , , , ,	
50.	Wisconsin		268 ,747	88,248,746			88,817,146	·
51.	Wyoming	ΥL	24,235	2,734,005			2,758,240	<b></b>
52.	American Samoa A	sN					0	
53.	Guam	-		14.047				
54.	Puerto Rico			,				Í
				(20,760)			, , ,	· · · · · · · · · · · · · · · · · · ·
55.	U.S. Virgin Islands V						,	
56.	Northern Mariana Islands						0	
57.	Canada C		1,798	13,687				L
58.	Aggregate Other Alien			294,962		0		0
59.	Subtotal		26,313,647	5,766,375,721	4,965,737	0	5,797,655,105	9,707,132
		XXX	20,313,04/	5,100,3/5,121	4,900,737	ļ	5, 181,000, 105	9,101,132
90.	Reporting entity contributions for employee ben	HIS						İ
	plans						0	· · · · · · · · · · · · · · · · · · ·
91.	Dividends or refunds applied to purchase paid-u						_	İ
	additions and annuities						ļ0	I
92.	Dividends or refunds applied to shorten endown	ient		Ì				İ
	or premium paying period						0	
93.	Premium or annuity considerations waived under	r	000 17-				405 045	İ
ĺ	disability or other contract provisions		230,472				,	Г
94.	Aggregate or other amounts not allocable by Sta		0	0		0		0
95.	Totals (Direct Business)			5,766,375,721	5,220,875	0	5,798,140,715	9,707,132
96.	Plus reinsurance assumed		3,699,585	431, 137				1
97	Totals (All Business)			5,766,806,858			5,802,536,306	9,707,132
	,					0		, ,
98.	Less reinsurance ceded		. , ,	754,016,822				37,295
99.	Totals (All Business) less Reinsurance Ceded	XXX	15,048,270	5,012,790,036	(c) 264,869	0	5,028,103,175	9,669,837
	DETAILS OF WRITE-INS		1					
58001	Other Alien	xxx	91, 109	294.962			386.071	İ
58002.			1, 109					 
			<b>†</b>	<b>†</b>	<b>†</b>	ł	· <del> </del>	ſ·····
58003.							.	<b>†</b>
58998.	Summary of remaining write-ins for Line 58 from							İ
1	overflow page		0	0	0	0	0	ļ(
58999.	Totals (Lines 58001 through 58003 plus							1
	58998)(Line 58 above)	XXX	91,109	294,962	0	0	386,071	(
9401.	30330/Line 30 above)		1 .,	201,002				· ·
			†				·	 
0400								Γ
9402.		XXX		ļ	ļ	ļ	.	·
9403.						i		
9403.	Summary of remaining write-ins for Line 94 from						į i	
9403.	Summary of remaining write-ins for Line 94 from overflow page		0	0	0	0	0	
9403. 9498.		XXX	0					0

6

<sup>(</sup>a) Active Status Counts:L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG. R - Registered - Non-domiciled RRGs.. 51 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state......0 Q - Qualified - Qualified or accredited reinsurer.....

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

<sup>(</sup>c) Column 4 should balance with 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

Direct Business Only

Direct Business Only								
			1	2	3 Disability	4 Long-Term	5	6
	011.5		Life (Group and	Annuities (Group and	Income (Group and	Care (Group and	Deposit-Type	Tatala
	States, Etc.		Individual)	Individual)	Individual)	Individual)	Contracts	Totals
1.	Alabama		242,930	218,792,536		12,763	0	219,048,229
2.	Alaska		551,381	2,945,262		11 600	269.598	116,951,449
3.	Arizona		551,381			,	0	
4.	Arkansas		5,352,582	58,757,017		6,544	119,035	58,913,783
5. 6.	California		268,511		343		0	50,801,780
7.	Connecticut		424,298	50,453,456	82		0	102,749,643
8.	Delaware		80,780	26,506,641	02		0	26,587,421
9.	District of Columbia		37,830	4,130,519			0	4, 168,349
10.	Florida		1,953,250	517,699,972		45,738	181,914	519,881,038
11.	Georgia			215,059,349			0	215,995,786
12.	Hawaii		295,598	74,750,497		-	114,455	75 , 160 , 550
13.	ldaho		99,827	40 , 149 , 099			0	40,251,183
14.	Illinois		1,008,528	159,290,719		89,752	0	160,388,999
15.	Indiana		221,568	152,097,610		1,580	417,131	152,737,889
16.	lowa		150,300	53,344,883			0	53,498,936
17.	Kansas	KS	172,982	27,700,803			0	27,939,525
18.	Kentucky	KY	210,456	81,941,213		1,272	0	82,152,941
19.	Louisiana		254,851	164,921,454			0	165,176,305
20.	Maine	ME	92,772	24 , 142 , 736		3,654	0	24,239,162
21.	Maryland	MD	669,596	75,083,171		8,782	0	75,761,549
22.	Massachusetts	MA	565,067	149, 164, 239		1,239	2,106,708	151,837,253
23.	Michigan	MI	326,821	237,984,590			212,944	238,524,355
24.	Minnesota	MN	429,646	97,665,235		, ,	223,087	98,321,762
25.	Mississippi	MS	144,476	60,253,938			0	60,400,955
26.	Missouri	МО	366,279	272,145,172			69,383	272,674,931
27.	Montana	MT	9,505	2,823,069			0	2,839,561
28.	Nebraska	NE	167,220	19,454,136			0	19,665,337
29.	Nevada		323,237	28,567,964	357		0	
30.	New Hampshire			35,324,745			1,218,399	
31.	New Jersey		703,513	272,453,120		2,491		273, 159, 584
32.	New Mexico		220,765	11,510,898			247,443	11,979,106
33.	New York		152,931	16,958,070			0	17,114,973
34.	North Carolina		1,055,423	245,783,263			0	248,030,341
35.	North Dakota		56,576	13,614,597			61,740	13,671,173
36.	Ohio		F40, 400	264,091,562		•	01,740	264,790,239
37. 38.	Oklahoma Oregon		548,406	32,152,310			218,662	32,569,256
39.	Pennsylvania		1,323,024	269,052,720			453,196	270,835,555
40.	Rhode Island		64,043	39,089,980			0	39,161,643
41.	South Carolina		444,883	154,487,398			1,207,811	156, 151, 427
42.	South Dakota		45,275	9, 184,880			0	9,230,155
43.	Tennessee		454,488	276,072,597				276,974,677
44.	Texas		2,640,854	254,951,811		•	349,860	257,948,717
45.	Utah		144,891	36,512,596				36,657,487
46.	Vermont		35,679	11,695,148				11,747,738
47.	Virginia		1,044,075	103,001,702	45	151,095	0	104, 196, 917
48.	Washington		465,018	109,911,731	104	142,972	1,898,192	112,418,017
49.	West Virginia	WV	120 , 149	37,451,968			0	37,572,117
50.	Wisconsin	WI	268,747	88,248,746		211,400	0	88,728,893
51.	Wyoming		24,235	2,734,005				2,758,240
52.	American Samoa		0	0				0
53.	Guam		96,937	14,047			0	110,984
54.	Puerto Rico		889	(20,760)				(19,871)
55.	U.S. Virgin Islands		3,725	0			0	3,725
56.	Northern Mariana Islands		0	0				0
57.	Canada			13,687				15,485
58.	Aggregate Other Alien	ОТ	91, 109	294,962			0	386,071
59.	Total		26,313,647	5,766,375,721	1,557	2,548,932	9,707,132	5,804,946,989

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of Massachusetts Mutual Life Insurance Company (Parent)

MNSCHUSETTS MUTUAL LIFE INSURANCE COMPANY         6935         Masachuster           Direct A Indirect Owner Shirolidaries.         66-104133         9422         Connectical           C.M. Lithersumes Company         43-4381430         70416         Connectical           C.M. Lithersumes Company         66-104133         70416         Connectical           C.M. M. Lithey Stitustions Investor III, LLC         66-104133         70416         Connectical           C.M. Special Stitustions Investor III, LLC         8006         90-blaware           C.M. Global Capabilities ILC         8006         90-blaware           M. M. Global Capabilities ILC         8006         80-blaware           M. M. Global Capabilities ILC         8006         90-blaware           M. M. Globa		Federal Tax ID	NAIC Co Code	State of Domicile
C.M. Life Insurance Company         43-458130         70.416         Connectical           MML Bay State Life Insurance Company         60-6104183         70.416         Connectical           CML Special Statations Insversor LLC         None         Delaware           CML Global Capabilities LLC         None         Delaware           MM Global Capabilities LLC         None         India           MMS Global Capabilities LLC         None         None           MassAshutual Global Business Services India LLP         None         None           MMS Global Capabilities LLC         None         Romania           MM Global Capabilities II LLC         None         Romania           MM Global Capabilities II LLC         None         Delaware           MM Global Capabilities II LLC         None         Delaware           MM Global Capabilities II LLC         None         Delaware           MM Special Strations invision Function II LLC         None         Delaware           MM Special Strations invision Function II LLC         None         Delaware           MMI Special Stration invision Function II LLC         None         Delaware           MMI Special Stration invision Function II LLC         None         Delaware           MM Lagrance Road LLC         None         De		04-1590850	65935	Massachusetts
MMI. Bay State Life Insurance Company         43-681430         70416         Connectical           CML Mexical Situations Investor LLC         None         Delaware           CML Global Capabilities LLC         None         Delaware           MM Global Capabilities LLC         None         Delaware           Mm Global Capabilities (Netherlands) B.V.         None         Netherlands           Mm Global Capabilities (Netherlands) B.V.         None         Netherlands           Mm Global Capabilities (Netherlands) B.V.         None         Delaware           Mm Global Capabilities II LLC         None         Delaware           Mm Global Capabilities II LLC         None         Delaware           Mm Global Capabilities II LLC         None         Delaware           Mm Sharings Multifarmity TEBS 220 LLC         None         Delaware           Berkshirw Way LLC         OH-190850         Delaware           Mm Special Situations Investor LLC         None         Delaware           Mm Special Situations Investor LLC         None         Delaware           Lyne Adironadack Trimberlands I, LLC         None         Delaware           Lyne Adironadack Trimberlands II, LLC         None         Delaware           MSP-SC, LLC         Supper Adironadack Trimberlands II, LLC         OH-15				
CMM Mezzanine Investor III, LLC				
CML Special Situations Investor LLC			70416	
CML Global Capabilities LLC         None         Delaware           MM Global Capabilities LLC         None         India           MM Global Capabilities (Netherlands)         B.V.         None         Netherlands           MM Global Capabilities (Netherlands)         B.V.         None         Romania           MM Global Capabilities (H LLC         None         Delaware           MM Global Capabilities (H LLC         None         Delaware           MM Global Capabilities (H LLC)         None         Delaware           MM Saminal (Appabilities (H LLC)         None         Delaware           MM Special Stuations Investor (LC         None         Delaware           Beskshire Way LLC         47-532279         Delaware           MM, Special Stuations Investor (LC         None         Delaware           Timberland Forest Holding LLC         None         Delaware           Lyme Adirondack Timberlands I, LLC         None         Delaware           Lyme Adirondack Timber Sales, LLC         None         Delaware           MSP-SC, LLC         04-1590850         Delaware           Insurance Road LLC         04-1590850         Delaware           MassMutual Time Private Equity LLC         04-1590850         Delaware           MassMutual Private Equit				
MM Global Capabilities   LLC   None   Delaware   MassMutual Global Business Services India LLP   None   N				
Mass Mutual Global Business Services India LLP         None         India           MM Global Capabilities (Wetherlands) B V-         None         Retherlands           MM Global Capabilities II LLC         None         Delaware           MM Global Capabilities II LLC         None         Delaware           MM Barings Multifamily TEBS 202 LLC         None         Delaware           Berkshire Way LLC         O44 1590850         Delaware           MML Special Situations Investor LLC         None         Delaware           MML Special Situations Investor LLC         None         Delaware           Lyme Adirondack Forest Company, LLC         None         Delaware           Lyme Adirondack Timberlands I, LLC         None         Delaware           Lyme Adirondack Timbersales, LLC         None         Delaware           MSP-SC, LLC         04-1590850         Delaware           Insurance Road LLC         04-1590850         Delaware           MassMutual Trad Private Equity LLC         04-1590850         Delaware           MassMutual Trad Private Equity Funds LLC         None         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware				
MM Global Capabilities (Netherlands) B.V.				
MasMutual Global Business Services Romania S.R.L.         None         Delaware           MM Global Capabilities II ILC         None         Delaware           MM Global Capabilities II ILC         None         Delaware           MM Barings Multifarnily TEBS 202 LLC         None         Delaware           Berkshire Way LLC         04-1590850         Delaware           MML Special Situations Investor LLC         None         Delaware           Imberiand Forest Holding LLC         7-522279         Delaware           Lyme Adirondack Timberlands I, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           MSP-SC, LLC         04-1590850         Delaware           MSP-SC, LLC         04-1590850         Delaware           Mss.Mutual Trivate Equity LLC         04-1590850         Delaware           MassMutual Intellectual Property LLC         None         Delaware           MassMutual Private Equity Funds LLC         None         Delaware           EM Opportunities LLC				
MM Global Capabilities II LLC         None         Delaware           MM/Barings Multifamily TEBS 2020 LLC         None         Delaware           Berkshire Way LLC         04-1590850         Delaware           MM. Special Situations Investor LLC         None         Delaware           Timberland Forest Holding LLC         None         Delaware           Lyme Adirondack Forest Company, LLC         None         Delaware           Lyme Adirondack Timberlands I, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timber Sales, LLC         None         Delaware           MSP-SC, LLC         04-1590850         Delaware           Insurance Road LLC         04-1590850         Delaware           MassMutual Trad Private Equity LLC         04-1590850         Delaware           MassMutual Intellectual Property LLC         04-1590850         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware           HITPS LLC         None         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware           EM Opportunities LLC				
MM Global Capabilities III LLC         None         Delaware           MM Barings Multifamily TEBS 2020 LLC         04-1590850         Delaware           MML Special Situations Investor LLC         None         Delaware           MML Special Situations Investor LLC         None         Delaware           Lyme Adirondack Forest Company, LLC         None         Delaware           Lyme Adirondack Timberlands I, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           MSP-SC, LLC         04-1590850         Delaware           Insurance Road LLC         04-1590850         Delaware           MassMutual Triad Private Equity LLC         04-1590850         Delaware           MassMutual Private Equity Funds LLC         One         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware           HITPS LLC         None         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware           EM Opportunities LLC         None         Delaware           MassMutual MCAM Insurance				
MM-Barings Multifamily TEBS 2020 LLC         None         Delaware           Berkshire Way LLC         04-1590850         Delaware           MML Special Situations Investor LLC         None         Delaware           Timberland Forest Holding LLC         47-5322979         Delaware           Lyme Adirondack Forest Company, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timber Sales, LLC         Wone         Delaware           MSP-SC, LLC         04-1590850         Delaware           Insurance Road LLC         04-1590850         Delaware           MassMutual Triad Private Equity LLC         04-1590850         Delaware           MassMutual Intellectual Property LLC         04-1590850         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware           ITPS Holding LLC         None         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware           EM Opportunities LLC         None         Delaware           MassMutual MCAM Insurance Company, Inc.         None         Delaware           Jefferies Finance LL				
Berkshire Way LLC         04-1590850         Delaware           MML Special Stutations Investor LLC         None         Delaware           Timberland Forest Holding LLC         47-5322979         Delaware           Lyme Adirondack Forest Company, LLC         None         Delaware           Lyme Adirondack Timberlands I, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timber Sales, LLC         04-1590850         Delaware           MSP-SC, LLC         04-1590850         Delaware           Insurance Road LLC         04-1590850         Delaware           MassMutual Trind Private Equity LLC         04-1590850         Delaware           MassMutual Private Equity Funds LLC         None         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware           ITPS Holding LLC         None         Delaware           HITPS LLC         None         Delaware           EM Opportunities LLC         None         Delaware           MassMutual McAll Insurance Company, Inc.         None         Delaware           JEIN Finance LLC         None         Delaware           Jefferies Finance LLC         None         Delaware				
MML Special Situations Investor LLC         None         Delaware           Timberland Forest Holding LLC         None         Delaware           Lyme Adirondack Timberlands I, LLC         None         Delaware           Lyme Adirondack Timberlands II, LLC         None         Delaware           Lyme Adirondack Timber Sales, LLC         None         Delaware           MSP-SC, LLC         04-1590850         Delaware           Insurance Road LLC         04-1590850         Delaware           MassMutual Trad Private Equity LLC         04-1590850         Delaware           MassMutual Intellectual Property LLC         04-1590850         Delaware           MassMutual Private Equity Funds LLC         None         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware           ITPS Holding LLC         None         Delaware           MassMutual Private Equity Funds Subsidiary LLC         None         Delaware           ITPS Holding LLC         None         Delaware           MassMutual Mut				
Timberland Forest Holding LLC	·			
Lyme Adirondack Forest Company, LLC				Delaware
Lyme Adirondack Timberlands I, LLC   Lyme Adirondack Timberlands II, LLC   Lyme Adirondack Timberlands II, LLC   Lyme Adirondack Timber Sales, LLC   None   Delaware   Lyme Adirondack Timber Sales, LLC   Delaware   Dela		47-5322979		Delaware
Lyme Adirondack Timberlands II, LLC   Lyme Adirondack Timber Sales, LLC   Suppose Adirondack T				
Lyme Adirondack Timber Sales, LLC         ASP-SC, LLC         04-1590850         Delaware           Insurance Road LLC         04-1590850         Delaware           MassMutual Trad Private Equity LLC         04-1590850         Delaware           MassMutual Intellectual Property LLC         04-1590850         Delaware           MassMutual Private Equity Funds LLC         None         Delaware           MassMutual Private Equity Funds Subsidiary LLC         04-1590850         Delaware           ITPS Holding LLC         04-1590850         Delaware           HITPS LLC         None         Delaware           HITPS LLC         None         Delaware           MassMutual MCAM Insurance Company, Inc.         None         Delaware           MassMutual MCAM Insurance Company, Inc.         None         Delaware           Jefferies Finance LLC         None         Delaware           JFIN GP Adviser LLC         None         Delaware           JFIN Fund III LLC         None         Delaware           Jefferies Credit Partners LLC         None         Delaware           Jefferies Credit Partners LLC         None         Delaware           APEX Credit Partners LLC         None         Delaware	Lyme Adirondack Timberlands I, LLC	None		Delaware
MSP-SC, LLC         04-1590850         Delaware           Insurance Road LLC         04-1590850         Delaware           MassMutual Trad Private Equity LLC         04-1590850         Delaware           MassMutual Intellectual Property LLC         04-1590850         Delaware           Trad Investments I LLC         None         Delaware           MassMutual Private Equity Funds LLC         04-1590850         Delaware           MassMutual Private Equity Funds Subsidiary LLC         04-1590850         Delaware           ITPS Holding LLC         None         Delaware           HITPS LLC         None         Delaware           EM Opportunities LLC         None         Delaware           MassMutual MCAM Insurance Company, Inc.         None         Delaware           JFIN Parent LLC         None         Delaware           JEfferies Finance LLC         None         Delaware           JFIN GP Adviser LLC         None         Delaware           JFIN Fund III LLC         None         Delaware           Jefferies Credit Partners LLC         None         Delaware           APEX Credit Partners LLC         None         Delaware	Lyme Adirondack Timberlands II, LLC	None		Delaware
Insurance Road LLC         04-1590850         Delaware           MassMutual Trad Private Equity LLC         04-1590850         Delaware           MassMutual Intellectual Property LLC         04-1590850         Delaware           Trad Investments I LLC         None         Delaware           MassMutual Private Equity Funds LLC         04-1590850         Delaware           MassMutual Private Equity Funds Subsidiary LLC         04-1590850         Delaware           ITPS Holding LLC         None         Delaware           HITPS LLC         None         Delaware           EM Opportunities LLC         None         Delaware           MassMutual McAM Insurance Company, Inc.         None         Delaware           Jefferies Finance LLC         None         Delaware           Jefferies Finance LLC         27-0105644         Delaware           JFIN GP Adviser LLC         None         Delaware           JFIN Fund III LLC         None         Delaware           Jefferies Credit Partners LLC         None         Delaware           APEX Credit Partners LLC         None         Delaware	Lyme Adirondack Timber Sales, LLC			
MassMutual Trad Private Equity LLC04-1590850DelawareMassMutual Intellectual Property LLC04-1590850DelawareMassMutual Private Equity Funds LLCNoneDelawareMassMutual Private Equity Funds LLC04-1590850DelawareMassMutual Private Equity Funds Subsidiary LLC04-1590850DelawareITPS Holding LLCNoneDelawareHITPS LLCNoneDelawareEM Opportunities LLCNoneDelawareMassMutual McAM Insurance Company, Inc.NoneDelawareJFIN Parent LLCNoneDelawareJefferies Finance LLCNoneDelawareJFIN GP Adviser LLCNoneDelawareJFIN Fund III LLCNoneDelawareJefferies Credit Partners LLCNoneDelawareAPEX Credit Partners LLCNoneDelawareAPEX Credit Partners LLCNoneDelaware				Delaware
MassMutual Intellectual Property LLC Trad Investments I LLC None Delaware MassMutual Private Equity Funds LLC MassMutual Private Equity Funds Subsidiary LLC MassMutual Private Equity Funds Subsidiary LLC MassMutual Private Equity Funds Subsidiary LLC Mone Delaware HITPS LLC None Delaware HITPS LLC None Delaware EM Opportunities LLC None MassMutual MCAM Insurance Company, Inc. Mone Delaware JFIN Parent LLC None Delaware Jefferies Finance LLC JFIN GP Adviser LLC None Delaware JFIN GP Adviser LLC None Delaware JFIN Fund III LLC None Delaware JFIN GP Adviser LLC None Delaware JFIN GP Adviser LLC None Delaware JFIN GP Adviser LLC None Delaware JFIN GP Adviser LLC None Delaware JFIN GP Adviser LLC None Delaware Delaware JFIN Fund III LLC None Delaware	Insurance Road LLC	04-1590850		Delaware
Trad Investments I LLC MassMutual Private Equity Funds LLC MassMutual Private Equity Funds Subsidiary LLC MassMutual Private Equity Funds Subsidiary LLC Mone MassMutual Private Equity Funds Subsidiary LLC Mone Delaware HITPS LLC None EM Opportunities LLC None MassMutual MCAM Insurance Company, Inc. Mone MassMutual MCAM Insurance Company, Inc. Mone Delaware Jefferies Finance LLC Jefferies Finance LLC None Delaware JFIN GP Adviser LLC None Delaware JFIN Fund III LLC None Delaware Jefferies Credit Partners LLC None Delaware Mone Delaware None Delaware None Delaware Mone Delaware None Delaware Delaware None Delaware None Delaware Delaware None Delaware None Delaware Delaware None Delaware Delaware Delaware None Delaware None Delaware Delaware None Delaware None Delaware Delaware None Delaware Delaware Delaware Delaware None Delaware				Delaware
MassMutual Private Equity Funds LLC04-1590850DelawareMassMutual Private Equity Funds Subsidiary LLC04-1590850DelawareITPS Holding LLCNoneDelawareHITPS LLCNoneDelawareEM Opportunities LLCNoneDelawareMassMutual MCAM Insurance Company, Inc.NoneVermontJFIN Parent LLCNoneDelawareJeffèries Finance LLCNoneDelawareJFIN GP Adviser LLCNoneDelawareJFIN Fund III LLCNoneDelawareJeffèries Credit Partners LLCNoneDelawareAPEX Credit Partners LLCNoneDelawareAPEX Credit Partners LLCNoneDelaware	MassMutual Intellectual Property LLC	04-1590850		Delaware
MassMutual Private Equity Funds Subsidiary LLC  ITPS Holding LLC  HITPS LLC  None  Delaware  HITPS LLC  None  Delaware  EM Opportunities LLC  MassMutual MCAM Insurance Company, Inc.  JFIN Parent LLC  Jefferies Finance LLC  Jefferies Finance LLC  JFIN GP Adviser LLC  JFIN GP Adviser LLC  JFIN Fund III LLC  JFIN Fund III LLC  JFIN Fund III LLC  JFIN Fund III LCC  JFIN Fund III LCC  JFIN GP Adviser LLC  JFIN Fund III LCC  JFIN Fun	Trad Investments I LLC			Delaware
ITPS Holding LLC  HITPS LLC  None  Delaware  EM Opportunities LLC  MassMutual MCAM Insurance Company, Inc.  JFIN Parent LLC  Jefferies Finance LLC  JFIN GP Adviser LLC  JFIN GP Adviser LLC  JFIN Fund III LLC  JFIN Fund III LLC  Jefferies Credit Partners LLC  None  Delaware  Delaware  Delaware  Delaware  None  Delaware  Delaware  Delaware  None  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware  Delaware	MassMutual Private Equity Funds LLC	04-1590850		Delaware
HITPS LLC EM Opportunities LLC None MassMutual MCAM Insurance Company, Inc. JFIN Parent LLC None Jefferies Finance LLC JFIN GP Adviser LLC JFIN GP Adviser LLC JFIN Fund III LLC JFIN Fund III LLC Jefferies Credit Partners LLC None Delaware None Delaware None Delaware None Delaware None Delaware None Delaware Delaware None Delaware Delaware Delaware Delaware Delaware None Delaware		04-1590850		
EM Opportunities LLC MassMutual MCAM Insurance Company, Inc.  JEIN Parent LLC None  Jefferies Finance LLC JEIN GP Adviser LLC None  JFIN GP Adviser LLC None Delaware JFIN Fund III LLC JEIN Fund III LLC JEIN Fund III LLC JEIN Fund III LLC JEIN Fund III LLC JEIN Fund III LLC JEIN Fund III LLC JEIN Fund III LLC JEIN Fund III LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund II LCC JEIN Fund	ITPS Holding LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.  JFIN Parent LLC  Jefferies Finance LLC  JFIN GP Adviser LLC  None  Delaware  JFIN Fund III LLC  Jefferies Credit Partners LLC  None  Delaware  None  Delaware  None  Delaware  None  Delaware  None  Delaware  None  Delaware  None  Delaware  Delaware  None  Delaware  None  Delaware  Delaware  Delaware  None  Delaware	HITPS LLC	None		Delaware
JFIN Parent LLC  Jefferies Finance LLC  JFIN GP Adviser LLC  None  Delaware  JFIN Fund III LLC  JFIN Fund III LLC  Jefferies Credit Partners LLC  None  APEX Credit Partners LLC  None  Delaware  None  None  Delaware  None  None  Delaware  None  Delaware  None  Delaware  Delaware  Delaware	EM Opportunities LLC	None		Delaware
JFIN Parent LLC  Jefferies Finance LLC  JFIN GP Adviser LLC  None  Delaware  JFIN Fund III LLC  JFIN Fund III LLC  Jefferies Credit Partners LLC  None  APEX Credit Partners LLC  None  Delaware  None  None  Delaware  None  None  Delaware  None  Delaware  None  Delaware  Delaware  Delaware	MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN GP Adviser LLC  JFIN Fund III LLC  Jefferies Credit Partners LLC  APEX Credit Partners LLC  None  Delaware  None  None  Delaware  None  Delaware  None  Delaware		None		Delaware
JFIN Fund III LLC Jefferies Credit Partners LLC None APEX Credit Partners LLC None Delaware None None Delaware	Jefferies Finance LLC	27-0105644		Delaware
Jefferies Credit Partners LLC  APEX Credit Partners LLC  None  Delaware  None  Delaware	JFIN GP Adviser LLC	None		Delaware
APEX Credit Partners LLC  None  Delaware	JFIN Fund III LLC	None		Delaware
	Jefferies Credit Partners LLC	None		Delaware
None Delguero	APEX Credit Partners LLC	None		Delaware
JI ANI OF LLC	JFAM GP LLC	None		Delaware

	Federal Tax ID	NAIC Co Code	State of Domicile
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands

	Federal Tax ID	NAIC Co Code	State of Domicile
Glidepath Holdings Inc.	86-2294635		Delaware
Great American Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware

	Federal Tax ID	NAIC Co Code	State of Domicile
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MassMutual Ventures US IV LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China

	Federal Tax ID	NAIC Co Code	State of Domicile
Baring Asset Management Korea Limited Barings Investment Management (Shanghai) Limited	None None		Korea Hong Kong, Special Administrative Region of China
Barings Investment (Shanghai) Limited  Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd  Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sårl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.àr.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.1	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.àr.l	None		Luxembourg

	Federal Tax ID	NAIC Co Code	State of Domicile
PREIF Holdings Limited Partnership	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
CRA Aircraft Holding LLC	81-4258759		Delaware
EIP Holdings I, LLC			
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware

	<u>Federal Tax ID</u>	NAIC Co Code	State of Domicile
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
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Other Affiliates & Funds:			
100 w. 3 <sup>rd</sup> Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2	98-1206017		Delaware

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## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

	Federal Tax ID NAIC Co Code	State of Domicile
Babson Capital Loan Strategies Fund, L.P.	37-1506417	Delaware
Barings US High Yield Bond Fund	None	Ireland
Babson CLO Ltd. 2012-II	None	Cayman Islands
Babson CLO Ltd. 2013-I	None	Cayman Islands
Babson CLO Ltd. 2014-I	None	Cayman Islands
Babson CLO Ltd. 2015-I	None	Cayman Islands
Babson CLO Ltd. 2015-II	None	Cayman Islands
Babson CLO Ltd. 2016-I	None	Cayman Islands
Babson CLO Ltd. 2016-II	None	Cayman Islands
Barings CLO Ltd. 2017-I	None	Cayman Islands
Barings CLO 2018-III	None	Cayman Islands
Barings CLO 2018-IV	None	Cayman Islands
Barings CLO 2019-II	98-1473665	Cayman Islands
Barings CLO 2019-III	None	Cayman Islands
Barings CLO 2019-IV	None	Cayman Islands
Barings CLO 2020-I	None	Cayman Islands
Barings CLO 2020-II	None	Cayman Islands
Barings CLO 2020-III	None	Cayman Islands
Barings CLO 2020-IV	None	Cayman Islands
Barings CLO 2021-I	None	Cayman Islands
Barings CLO 2021-II	None	Cayman Islands
Babson Euro CLO 2014-I BV	None	Netherlands
Babson Euro CLO 2014-II BV	None	Netherlands
Babson Euro CLO 2015-I BV	None	Netherlands
Barings Euro CLO 2019-I	3603726ОН	Ireland
Barings Euro CLO 2019-II	None	Ireland
Barings Euro CLO 2020-I DAC	None	Ireland
Barings Euro CLO 2021-I DAC	3715576VH	Ireland
Barings Euro CLO 2021-II DAC	3750378QH	Ireland
Barings Global Em. Markets Equity Fund	82-5330194	North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384	Cayman Islands
Barings Global Inv. Grade Strat Fund	None	Ireland
Barings Global Private Loan Fund	None	Luxembourg
Barings Global Real Assets Fund LP	82-3867745	Delaware
Barings Global Special Situations Credit Fund 3	None	Ireland
Barings Global Special Situations Credit 4 Delaware	85-1465973	Delaware
Barings Global Special Situations Credit 4 LUX	98-1570693	Luxembourg
Barings Hotel Opportunity Venture	87-0977058	Connecticut
Barings Innovations & Growth Real Estate Fund	86-3661023	Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None	Cayman Islands
Barings Middle Market CLO 2018-I	None	Cayman Islands

	Federal Tax ID NAIC Co Code	State of Domicile
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Barings Middle Market CLO 2019-I	None	Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604	Cayman Islands
Barings North American Private Loan Fund LP	38-4010344	Delaware
Barings RE Credit Strategies VII LP	98-1332384	Delaware
Barings CLO Investment Partners LP	81-0841854	Delaware
Barings Euro Value Add II (BREEVA II)	None	Luxembourg
Barings Real Estate European Value Add I SCSp	None	United Kingdom
Barings Real Estate Debt Income Fund LP	85-3449260	Delaware
Barings Transportation Fund LP	87-1262754	Delaware
Braemar Energy Ventures I, L.P.	None	Delaware
Barings European Core Property Fund SCSp	None	Luxembourg
Barings European Private Loan Fund III A	46-5001122	Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932	New York
Benchmark 2018-B4	None	New York
Benchmark 2018-B8	38-4096530	New York
Barings Core Property Fund LP	20-5578089	Delaware
Cornerstone Real Estate Fund X LP	46-5432619	Delaware
Gateway Mezzanine Partners II LP	90-0991195	Delaware
Great Lakes III, L.P.	37-1708623	Delaware
GIA EU Holdings - Emerson JV Sarl	None	Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012	New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059	New York
KKR-MM Vector LP	82-1512591	Delaware
Marco Hotel LLC	46-4255307	Delaware
Miami Douglas One GP LLC	04-1590850	Delaware
Miami Douglas Two GP LLC	04-1590850	Delaware
Miami Douglas One LP	04-1590850	Delaware
Miami Douglas Two LP	04-1590850	Delaware
Miami Douglas Three MM LLC	04-1590850	Delaware
MM BIG Peninsula Co-Invest Member LLC	87-4021641	Delaware
NYDIG Digital Assets Fund II LP	85-3886824	Delaware
HB Naples Golf Owner LLC	45-3623262	Delaware
MM CM Holding LLC	None	Delaware
MM Debt Participations LLC	81-3000420	Delaware
RB Apartments LLC	82-4411267	Delaware
Reston Arboretum LLC	75-2901061	Delaware
Somerset Special Opportunities Fund L.P.	20-8856877	Delaware
SouthPointe Industrial LLC	04-1590850	Delaware

	Federal Tax ID	NAIC Co Code	State of Domicile
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC	04-1590850		Delaware
Washington Gateway Two LLC	83-1325764		Delaware
Washington Gateway Two LLC  Washington Gateway Three LLC	32-0574045		Delaware
West 46 <sup>th</sup> Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:	03-1390630		Delawate
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
	None		
Barings China Aggregate Bond Private Securities Investment Fund			Peoples Republic of China
Barings European Growth Trust Fund	None 47-3790192		United Kingdom Massachusetts
Barings Global High Yield Fund			
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC	36-4823011		Delaware
Barings Čalifornia Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF	None		Luxembourg
Calgary Railway Holding LLC	82-2285211		Delaware
Combrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC	04-1590850		Delaware
One Harbor Shore LLC	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware

	Federal Tax ID NAIC Co Code	State of Domicile
Portland 400 Sixth Manager LLC	82-3393166	Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None	Delaware
Sawgrass Village Shopping Center LLC	27-2977720	Delaware
STOA Holding LLC	None	Delaware
Three PW Office Holding LLC	81-5273574	Delaware
Twenty Two Liberty LLC	35-2484550	Massachusetts
Unna, Dortmund Holding LLC	82-3250684	Delaware
Washington Gateway Apartments Venture LLC	45-5401109	Delaware
MassMutual Premier Funds:		
MassMutual Premier Focused International Fund	02-0754273	Massachusetts
MassMutual Premier Main Street Fund	51-0529328	Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251	Massachusetts
MassMutual Select Funds:		
MassMutual Select Diversified Value Fund	01-0821120	Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593	Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935	Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954	Massachusetts
MassMutual Select Small Company Value Fund	04-3584140	Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422	Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639	Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389	Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442	Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420	Massachusetts
MassMutual Select T. Rowe Price Retirement 2000 Fund	82-3430358	Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837	Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779 82-3473205	Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295	Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715 82-3502011	Massachusetts Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund  MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3502011 82-3525148	Massachusetts Massachusetts
MassMutual Select T. Rowe Price Retirement 2000 Fund  MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3525148 82-3533944	Massachusetts Massachusetts
MML Series Investment Funds:	82-3333944	Massachuseus
MML Series International Equity Fund	46-4257056	Massachusetts
MML Series Investment Funds II:	40-4237030	Massachusens
MML Series II Asset Momentum Fund	47-3517233	Massachusetts
MML Series II Dynamic Bond Fund	47-3517233	Massachusetts
MML Series II Equity Rotation Fund	47-3544629	Massachusetts
MML Series II Special Situations Fund	47-3559064	Massachusetts
MassMutual RetireSMART Funds:	., 555,001	ATAMOGRAFIA
MassMutual RetireSMART 2035 Fund	27-1933380	Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769	Massachusetts

PART 1 – ORGANIZATIONAL CHART

Federal Tax ID NAIC Co Code State of Domicile

MassMutual RetireSMART 2055 Fund	46-3289207	Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235	Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155	Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222	Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464	Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262	Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046	Massachusetts

### **SCHEDULE Y**

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0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA.	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
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0000							CML Global Capabilities LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
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							MassMutual Global Business Services India								
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0000							S.R.L.	ROU	NI A	MM Global Capabilities (Netherlands) B.V.	Ownership.	100.000	MMLIC		
0000							U.II.L.	1100		Massachusetts Mutual Life Insurance	Owner strip		. WWLTO		
0000							MM Olebel Occabilition II II O	DE	NIA		O	100.000	MMLIC		
0000							MM Global Capabilities II LLC	UE	NIA	Company	Ownership		MINILIU		
										Massachusetts Mutual Life Insurance					
0000							MM Global Capabilities III LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							MML Special Situations Investor LLC	DE	NIA	Company	Owner ship.	100.000	MMLIC		
							.,			Massachusetts Mutual Life Insurance					
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
0000			. 41-3322319					UE	NIA	Timberland Forest Holding LLC	Ownership.	100.000	MMLIC		
							Lyme Adirondack Forest Company, LLC	DE							
0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 04-1590850				Berkshire Way LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 04-1590850				MSP-SC, LLC	DE	NIA	Company	Owner ship.	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							EM Opportunities LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		
							Em opportunition EED			Massachusetts Mutual Life Insurance					
0000		İ					MassMutual MCAM Insurance Company, Inc	VT	NIA	Company	Ownership.	100.000	MMLIC		
0000							massmutuar monim misurance company, mic	¥ 1		Massachusetts Mutual Life Insurance	Owner Sirry		. WWLTO		
0000			. 04-1590850			1	Incurance Deed III C	DE	NIA	Company Company	Owner ship.	100.000	MMLIC		
							Insurance Road LLC								
0000			. 04-1590850	-			MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Owner ship	100.000	MMLIC		
0000			. 04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership.	100.000	MMLIC		
000Q			.				Trad Investments   LLC	DE	NI A	Insurance Road LLC	Owner ship	100.000	MMLIC		
						1				Massachusetts Mutual Life Insurance					
000Q			. 04-1590850				MassMutual Private Equity Funds LLC	DE	NIA	Company	Owner ship	100.000	MMLIC		.
						1	MassMutual Private Equity Funds Subsidiary								
0000		1	. 04-1590850			1	LLC	DE	NIA	MassMutual Private Equity Funds LLC	Ownership	100.000	MMLIC		
			1							Massachusetts Mutual Life Insurance				···	
0000						1	ITPSHolding LLC	DE	NI A	Company	Ownership	100.000	MM_IC		
0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Owner ship	100.000	MMLIC		
0000							III II O LLO	∪⊏	NIA		owing 2011h		. IWIVIL TO		
0000						1	IFIN Demand III O	חר	NI A	Massachusetts Mutual Life Insurance	0h i	100 000	188 10		
0000							JFIN Parent LLC	DE	NIA	Company	Owner ship.	100.000	MMLIC		
0000	l	I	27-0105644	.1	l	1	Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		.11

### SCHEDULE Y

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		-									Type	If		1	1
											of Control	Control		ļ,	1
											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC					Names of	-	- 1			- 1			
0			ID	Fadami		if Publicly Traded	Names of	ciliary	to	Discretic Controlled by	Attorney-in-Fact,	Provide Percen-	Lillian ata Cantanilia a	Re-	1
Group	O No	Company		Federal RSSD	OUZ	(U.S. or	Parent, Subsidiaries Or Affiliates	Loca-	Reporting	Directly Controlled by	Influence,		Ultimate Controlling	quired?	] , !
Code	Group Name	Code	Number	K99D	CIK	International)	Or Amiliates	tion	Entity	(Name of Entity/Person)  Massachusetts Mutual Life Insurance	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	لــــــــــا
0000			86-2294635					DE	UDP			100.000	MMLIC	ļ,	1
0000	Massachusetts Mut Life Ins Co	63312	13-1935920				Glidepath Holdings Inc.		RE	Company	Ownership	100.000	MMLIC		
0000	Massachusetts mut Life ins co	533 12	31-1422717				Great American Life Insurance Company AAG Insurance Agency, LLC	OH KY	NIA	Great American Life Insurance Company	Owner ship.	100.000	MMLIC		
0000	Massachusetts Mut Life Ins Co	93661	31-1422717				Annuity Investors Life Insurance Company	N1	DS.	Great American Life Insurance Company	Owner ship	100.000	MMLIC		
0000	massachusetts mut Life ilis co	1000€	31-1395344				Great American Advisors, LLC	OH	NIA	Great American Life Insurance Company	Owner ship.	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	DS	Great American Life Insurance Company	Owner ship.	100.000	MMLIC		
0000	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS.	Manhattan National Holding LLC	Ownership.	100.000	MMLIC		
	maddaniadotto mat Erro mo do						manutan national Erro modianos company			Massachusetts Mutual Life Insurance					1
0000		I	l		l		MassMutual Mortgage Lending LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		[
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		<u> </u>
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		ļl
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
000Q							Jefferies Direct Lending Fund C LP	DE	NIA	Jefferies Credit Partners LLC	Owner ship	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation JFIN Europe GP. S.a.r.I.	DE LUX	NIA NIA	Jefferies Finance LLC Jefferies Finance LLC	Ownership	100.000	MMLICMMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.I.	Ownership.	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.I.	Owner ship	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Owner ship.	100.000	MMLIC		
0000							JFIN Business Credit Fund   LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		[
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Owner ship.	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		ļl
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		ļl
0000							JFIN Revolver CLO 2019-II Ltd	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Owner ship	90.000	MMLIC		
0000		·····					JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC Jefferies Finance LLC		100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd Apex Credit Holdings LLC	DE	NIA NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	DE CYM	NIA NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000		l	1				JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Owner ship.	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Owner ship	100.000	MMLIC		
0000							JFIN CLO 2014-11 Ltd.	CYM	NIA	Apex Credit Partners LLC	Owner ship	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.		NIA	Apex Credit Partners LLC	Ownership.	100.000	MMLIC		
0000		I					JFIN CLO 2015-11 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		[
0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership.	100.000	MMLIC		[
0000							JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership.	100.000	MMLIC		
0000							JFIN CLO 2017-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership.	100.000	MMLIC		

## 53.2

### SCHEDULE Y

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											Type	If			
											of Control	Control			
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											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
	O No				0114										
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
										Massachusetts Mutual Life Insurance					
0000			. 04-1590850				MM Copper Hill Road LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000						l	MM Direct Private Investments Holding LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		
0000							MM Direct Private Investments UK Limited	GBR	NIA	MM Direct Private Investments Holding LLC .	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							MM Investment Holding	CYM	NIA	Company	Ownership	100.000	MMLIC		
0000			. 26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership.	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Owner ship.	0.400	MMLIC		
0000		1	. 90-1005837	1			MMAF Equipment Finance LLC 2013-A	DE	NIA	MassMutual Asset Finance LLC	Owner ship.	100.000	MMLIC		
								.  ut	NIA						······
0000		-	36-4785301	-			MMAF Equipment Finance LLC 2014-A	DE		MassMutual Asset Finance LLC	Owner ship	100.000	MMLIC	···  ·····	·····
0000			. 38-3969560				MMAF Equipment Finance LLC 2015-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		·····
0000		-	32-0489588	-			MMAF Equipment Finance LLC 2016-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC	<u>-</u>	·
0000			. 35-2590691				MMAF Equipment Finance LLC 2017-A	. DE	NI A	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			. 32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			. 82-5335801				MMAF Equipment Finance LLC 2018-A	DE	NIA	MassMutual Asset Finance LLC	Ownership.	100.000	MMLIC		
0000			. 83-3722640			l	MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Owner ship	100.000	MMLIC		
0000			1				MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership.	100,000	MMLIC		
0000							MMAF Equipment Finance LLC 2021-A	DF	NIA	MassMutual Asset Finance LLC	Ownership.	100.000	MMLIC		
0000							Rozier LLC	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Owner ship.	100.000	MMLIC		
								MA							
0000			. 04-3548444				MassMutual International Holding MSC, Inc	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			. 04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							MML CM LLC	DE	NI A	Company	Owner ship	100.000	MMLIC		
0000							Blueprint Income LLC	NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Digital Assets LLC	DE	NI A	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	NIA	MML CM LLC	Ownership	100,000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	MML CM LLC	Ownership.	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 04-3356880				MML Distributors LLC	MA	NIA	Company	Ownership.	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000			. 04-0000000				MINE DISTITUUTOIS EEC	mл		Massachusetts Mutual Life Insurance	Owner Sirip				
0000							MM Investment Advisors III O	DE	NIA		Ownership	100.000	MMLIC		
0000							MML Investment Advisers, LLC	.  VE	NIA	Company	Uwner snip	100.000	MWLIC		
0000		I	40.0000040				MM 04 4 1 B1 4 11 1 11 11 11 11 11 11 11 11 11 11 1	D=	No.	Massachusetts Mutual Life Insurance		400 000	188 10		1
0000		-	46-3238013				MML Strategic Distributors, LLC	DE	NIA	Company	Ownership	100.000	MMLIC		·
			1			1				Massachusetts Mutual Life Insurance					1
0000		.	. 06-1563535	. 2881445			The MassMutual Trust Company, FSB	CT	NI A	Company	Owner ship	100.000	MMLIC		
		I	1				MML Private Placement Investment Company I,			Massachusetts Mutual Life Insurance					1
0000		.1	04-1590850	.1	l	l	LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		.l
			1							Massachusetts Mutual Life Insurance					
0000		1	04-1590850			1	MML Private Equity Fund Investor LLC	DE	NIA	Company	Ownership	100.000	MMLIC		1
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			. 0 1000000				mine i i ivate equity i unu investor ello	.  UL	NIA	Massachusetts Mutual Life Insurance	managonont		INNIVAL I U		
0000			04 4500050				MI Deivete Freite Interestinante I II O	DE	NIA		0hi	100 000	MMLIC		
0000		-	. 04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Company	Owner ship	100.000	MWLIC		
0000		I	45 0700 107				D: 0.4.110	D=	No.	Massachusetts Mutual Life Insurance		400 000	188 10		1
0000			. 45-2738137				Pioneers Gate LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
			1			1				Massachusetts Mutual Life Insurance					1
0000		.	. 04-2854319	. 2392316			MassMutual Holding LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000		.	. 06-1597528	.			MassMutual Assignment Company	NC	NI A	MassMutual Holding LLC	Ownership	100.000	MMLIC		.1
0000		.]	37-1732913		l		Fern Street LLC	DE	NIA	MassMutual Holding LLC	Owner ship.	100.000	MMLIC		
0000			1				Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership.	100.000	WMLIC		1
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership.	100.000	MMLIC		
0000			. 04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
VVVV			. 0000001				massmutuai vapitai raitheis LLV	.  VE	NIM	massmutual fibruitiy LLC	. Lowingi silih		WWILTO		4

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											(Ownership,	is		Is an	
						Name of Securities			Dalatian		Board,	-		SCA	
								<b>D</b>	Relation-			Owner-			
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Owner ship	100.000	MMLIC		
0000							Athens Fund Management LLC	DE	NI A	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NI A	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
							MassMutual Ventures SEA Management Private								
0000							Limited	DE	NI A	MassMutual Ventures Management LLC	Owner ship	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NI A	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			. 47-1296410				MassMutual Ventures US   LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC	.	
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC	. [	
0000							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC	.	
0000							Open Alternatives LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			. 04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Owner ship	100.000	MMLIC	.	
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.900	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC	-	
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.2 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC	-	
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	NI A	Rothesay Life PLC	Ownership	100.000	MMLIC	-	
0000							LT Mortgage Finance Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Owner ship	100.000	MMLIC	-	
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Owner ship	100.000	MMLIC	-	
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Owner ship	100.000	MMLIC	-	
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Owner ship	100.000	MMLIC	-	
0000							Rothesay Asset Management Australia Pty Ltd .	AUS DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC	-	
0000							Rothesay Asset Management US LLC	DE	NIA	Rothesay Asset Management UK Limited MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1466022				MM Catalyst Fund LLC	DE	NIA NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			. 04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Owner ship.	100.000	MMLIC	-	
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Owner Strip.	100.000	MMLIC	-	
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC	.	
0000			45-4000072				MM Asset Management Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership.	100.000	MMLIC	.	
0000							Baring Asset Management (Asia) Holdings			macomatual Asset management noturing LLC	omioi dirip		mm_1V		
0000		I	98-0524271	I	I		Limited	HKG	NIA	Barings LLC	Ownership.	100.000	MMLIC		
0000							Baring International Fund Managers (Bermuda)	,		Baring Asset Management (Asia) Holdings	551 GITP				
0000			98-0457465				Limited	BMU	NIA	Limited	Ownership	100.000	MMLIC		
							Limitod			Baring Asset Management (Asia) Holdings	omor on p				
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Limited	Ownership.	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	K0R	NIA.	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
							Barings Investment Management (Shanghai)			Dat my noot management (nora) 21mm tou :					
0000							Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
							Barings Overseas Investment Fund Management			Barings Investment Management (Shanghai)					
0000							(Shanghai) Limited	HKG	NIA	Limited	Ownership	100.000	MMLIC		
			1				(**************************************			Baring Asset Management (Asia) Holdings					
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Limited	Ownership	100.000	MMLIC		
							<b>*</b> · · · · · · · · · · · · · · · · · · ·			Baring Asset Management (Asia) Holdings					
0000		l					Barings Singapore Pte. Ltd.	SGP	NIA	Limited	Ownership	100.000	MMLIC	. [	
							5 0-1			Baring Asset Management (Asia) Holdings					
0000		l	. 98-0236449				Barings Japan Limited	JPN	NIA	Limited	Ownership	100.000	MMLIC	. [	
							\$ <u> </u>			Baring Asset Management (Asia) Holdings					
0000		l			l		Barings Australia Holding Company Pty Ltd	AUS	NIA	Limited	Ownership	100.000	MMLIC	. [	
							,								

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											Type	If			
											of Control	Control			'
											(Ownership,	is		Is an	'
						Name of Securities			Relation-		Board,	Owner-		SCA	'
						Exchange		Domi-	ship		Management,	ship		Filing	'
		NAIC					Namos of		- 1			- 1			'
0			ID	Fadami		if Publicly Traded	Names of	ciliary	to	Discords Controlled by	Attorney-in-Fact,	Provide	Lillian at a Constrallian	Re-	'
Group	Oracia Nama	Company		Federal RSSD	OUZ	(U.S. or	Parent, Subsidiaries Or Affiliates	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	, , '
Code	Group Name	Code	Number	RSSD	CIK	International)		tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	4
0000			. 98-0457456 . 80-0875475				Barings Australia Pty Ltd	AUS	NIA	Baring Australia Holding Company Pty Ltd Barings LLC	Ownership	100.000	MMLIC		
0000			. 80-08/54/5					DE	NIA NIA	Barings ELC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited BCF Senior Funding   LLC	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding   Designated Activity	UE	NIA	barings Finance LLC	owner strip		. WWLIG		
0000							Company	IRL	NIA	Barings Finance LLC	Ownership.	100.000	MMLIC		'
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsev Limited	GGY	NIA	Barings LLC	Ownership.	100.000	MMLIC		
0000			. 50 0 107 000				Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Owner ship.	100.000	MMLIC		
0000			]				Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership.	100.000	MMLIC		
0000			]				Barings Italy S.r.I.	ITA	NIA	Barings Europe Limited	Owner ship.	100.000	MMLIC		
0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership.	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership.	100.000	MMLIC		
0000							Barings Real Estate UK Holdings Limited	DE	NIA	Barings Europe Limited	Ownership.	100.000	MMLIC		. '
							Barings Real Estate Advisers (Continental				•				'
0000			. 98-0654401				Europe) Limited	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			. 98-1194368				Barings Real Estate GmbH	DEU	NIA	Barings Real Estate UK Holdings Limited	Owner ship	100.000	MMLIC		. !
0000			. 98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		.
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		. '
0000			. 98-1012393				Barings Global Advisors Limited	<u>G</u> BR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
000Q			. 98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		. '
							Baring International Investment Management								'
0000			. 98-0457587				Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		. '
										Baring International Investment Management					'
0000			. 98-0457576				Baring Asset Management UK Holdings Limited.	GBR	NIA	Holdings	Owner ship	100.000	MMLIC		. '
							Baring International Fund Managers (Ireland)			Baring Asset Management UK Holdings Limited	1	400 000			'
0000			. 98-0524272				Limited	IRL	NIA	5	Ownership	100.000	MMLIC		
0000								O. IF		Baring Asset Management UK Holdings Limited	1	400 000	188 10		'
0000							Baring Asset Management Switzerland Srl	CHE	NIA	Baring Asset Management UK Holdings Limited	Owner ship	100.000	MMLIC		
0000			00 0407550				D CAO	ED4	NIA	Baring Asset Management UK Holdings Limited	) 0	100 000	INN 10		'
0000			. 98-0497550 98-0457586				Baring France SAS	FRA	NIA	Daving Asset Management Limited	Ownership	100.000	MMLIC		
0000			. 90-043/300				Baring Fund Managers LimitedBCGSS 2 GP LLP	upn	NIA	Baring Asset Management Limited	Owner ship.	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Fund Managers Limited	Owner ship	100.000	MMLIC		
0000			. 30-040/0/0				Barings Core Fund Feeder I GP S.à.r.I.	LUX	NIA	Barings Europe Limited	Owner ship.	100.000	MMLIC		
0000							Barings BME GP S.à.r.I.	GBR	NIA	Barings Europe Limited	Owner ship	100.000	MMLIC		
0000			1				Barings GPC GP S.à. r.I .	LUX	NIA	Barings Europe Limited	Owner ship	100.000	MMLIC		ļ
0000			1				Barings European Core Property Fund GP Sàrl .	GBR	NIA	Barings Europe Limited	Owner ship.	100.000	MMLIC		
0000		··	1				Barings Investment Fund (LUX) GP S.à. r.l	LUX	NIA	Barings Europe Limited	Owner ship.	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.I.	LUX	NIA	Barings Europe Limited	Ownership.	100.000	MMLIC		
0000			1				GPLF4(S) GP S.à r.1	LUX	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		ļ
0000							PREIF Holdings Limited Partnership	GBR	NIA	Barings Europe Limited	Ownership.	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Guernsev Limited	Ownership	100.000	MMLIC		
0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership.	100.000	MMLIC		
			1				_			Massachusetts Mutual Life Insurance					]
0000			. 81-4258759				CRA Aircraft Holding LLC	DE	NIA	Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence.		MMLIC		
			1							Massachusetts Mutual Life Insurance					
0000			. 83-0560183	.			Aland Royalty Holdings LP	DE	NIA	Company	Ownership	26.700	MMLIC		
0000			83-0560183	.			Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
								1		Massachusetts Mutual Life Insurance					1
0000			. 82-2932156				GASL Holdings LLC	DE	NIA	Company	Ownership	11.300	MMLIC		
0000			82-2932156	.l	l	1	GASL Holdings LLC	DE	NIA	Barings LLC	BOARD		MMLIC		1

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											Type	If			
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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Name	Code	Number	ROOD	OIIX	international)	Of Allillates	tion	Littly	Massachusetts Mutual Life Insurance	Other)	lage	Littity(les)/i erson(s)	(163/140)	4——
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA		Ownership	18,000	MMLIC		
										Company		18.000			
0000			. 46-2344300				Intermodal Holdings II LLC	DE	NIA	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance		40 500			
0000							Novation Companies, Inc.	MD	NIA	Company	Ownership	16.500	MMLIC		
0000							Novation Companies, Inc.	MD	NIA	Barings LLC	Influence	·····	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 46-5460309				Red Lake Ventures, LLC	DE	NIA	Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000		.	81-4065378	.			Remington L & W Holdings LLC	DE	NIA	Company	Ownership/Influence	19.900	MMLIC		
0000			. 81-4065378				Remington L & W Holdings LLC	DE	NI A	Barings LLC	Influence.		MMLIC		
							, , , , , , , , , , , , , , , , , , ,			Massachusetts Mutual Life Insurance					
0000							Tamiami Citrus. LLC	DE	NIA	Company	Ownership	15.700	MMLIC		
0000							Tamiami Citrus, LLC	DE	NIA	Barings LLC	Management/Board		MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence.		MMLIC		
0000							Tourties Addustrion, LEO			Massachusetts Mutual Life Insurance	- IIII I delice.		I IIII		
0000							Techquity, LP	DE	NIA	Company	Ownership	15.600	MMLIC		
0000							Techquity, LP	DE	NIA	Barings LLC	Influence	13.000	MMLIC		
0000			46-0687392				Validus Holdings Company LLC	DE	NIA	Barings LLC	Ownership.	40.400	MMLIC		
0000			. 40-008/392				validus Holdings Company LLC	UE	NIA		Ownersnip	40.400	. MMLTC		
										Massachusetts Mutual Life Insurance		70.000			
0000							Validus Pharmaceuticals LLC	DE	NIA	Company	Ownership/Influence	70.000	MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Barings LLC	BOARD		MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
000Q							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Owner ship.	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC.	DE	NI A	Barings LLC	Ownership.	100.000	MMLIC		
0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		
0000		I		l	l		Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		1
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		
			1				Barings Global Investment Funds (U.S.)	l		V			1		
0000			04-1590850		I		Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		1 1
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		
0000			1				Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Dai mgs Direct Lending of Ltd.	MI.U	NIA	Massachusetts Mutual Life Insurance	owner strip	100.000	. INMINIE TO		
0000			84-3784245		I		Davings Francisc Consection Fund LD	DE	NIA		Ownership.	59.100	MMLIC		1 1
0000							Barings Emerging Generation Fund LP			Company		59. 100			
0000		-	. 84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Management		MMLIC		4
200-					1		Barings Global Energy Infrastructure			L	l	40			1 1
0000							Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		4
1					I		Barings North American Private Loan Fund	l			1		1		1 1
0000							Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
					1		Barings North American Private Loan Fund	l							1
0000							Management II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings GPSF	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
		1		1				1		Massachusetts Mutual Life Insurance	1		1		1 1
0000			84-5063008	.	1		Barings Small Business Fund LLC	DE	NIA	Company	Ownership	73.500	MMLIC		.[
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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
0000			. 84-5063008 98-0536233				Barings Small Business Fund LLC	DE CYM	NIA	Barings LLC Barings LLC	Management	100.000	MMLIC		
0000			. 98-0536233				BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Fund GP LLC	DE	NIA	Barings LLC	Owner ship.	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA.	Barings LLC	Owner ship.	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CHY Venture GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		.
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			. 04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Lake Jackson LLC Loan Strategies Management LLC	DE DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Owner ship.	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership.	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Owner ship	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			. 04–1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			. 04-1590850				Somerset Special Opportunities Management LLC	DE	NIA	Barings LLC	0	100.000	MMLIC		
			. 04-1590850					UE	NIA	Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	NIA	Company	Ownership	24.500	MMLIC		
							Think of Cong form flordings, EEC			Massachusetts Mutual Life Insurance	omor omp.		mile I V		
0000			. 04-3313782				MassMutual International LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MMLIC		, l
0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
0000							MassMutual Asia Limited (SPV)	HKG	NIA	MassMutual International LLC Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		
0000			. 04-1590850				MML Mezzanine Investor II, LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
							mine mozeumio mvocci ir, eeo			Massachusetts Mutual Life Insurance	omor omp.		mile I V		
0000			. 04-1590850				MML Mezzanine Investor III, LLC	DE	NIA	Company	Ownership	11.100	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000			. 04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		
			. 04-1090600				100 W. Std Street LLC	UE	NIA	Company	Owner snrp	100.000	MWLIC		
0000			. 04-1590850				2160 Grand Manager LLC	DE	NIA	Company	Ownership.	5.000	MMLIC		
							2.00 0.00 0.00 0.00			Massachusetts Mutual Life Insurance					
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
I I		1								Massachusetts Mutual Life Insurance					
0000			. 04–1590850				300 South Tryon LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance	Ownership/Influence	72.900	MMLIC		
							Barings Affordable Housing Mortgage Fund I	ubn	NIA	Company	Owner Ship/ Initiaence	12.900	MWLIC		
0000							LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		ļ '
							Barings Affordable Housing Mortgage Fund I			1 - 1 - 7					
0000							LLC	DE	NIA	Barings LLC	Management		MMLIC		.
		1	04 405				Barings Affordable Housing Mortgage Fund II	25		Massachusetts Mutual Life Insurance	l	40			
0000			61-1902329				LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000		1	61-1902329				Barings Affordable Housing Mortgage Fund II	DE	NIA	Barings LLC	Management		MMLIC		
			. 01-1302029				Barings Affordable Housing Mortgage Fund III	UL	NIA	Massachusetts Mutual Life Insurance	management.		mana_10		
0000			85-3036663				LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		/
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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Name	Code	Number	ROOD	OIIX	international)	Barings Affordable Housing Mortgage Fund III	tion	Littity	(Name of Entity/Ferson)	Other)	lage	Littity(les)/i erson(s)	(163/140)	4
.0000			85-3036663				barrings Arrordable Housing Mortgage Fund III	DE	NIA	Barings LLC	Management		MMLIC		
0000			80-3030003				LLC	UE	NIA	Massachusetts Mutual Life Insurance	Management		MMLIC		
.0000			36-4868350				Danisas Assat Danid Larens Fred (10) LD	DE	NIA		0	44 000	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE		Company	Ownership/Influence Ownership/Influence	11.200	MMLIC		
							Barings Asset-Based Income Fund (US) LP	DE	NIA			1.100	MMLIC		
0000			. 36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
							Barings Emerging Markets Corporate Bond Fund					40 700			
0000								IRL	NIA	Company	Ownership/Influence	48.700	MMLIC		
							Barings Emerging Markets Corporate Bond Fund				l	45.000			1
0000								IRL	NIA	Barings LLC	Ownership	15.200	MMLIC		
							Barings European Real Estate Debt Income Fund	l		Massachusetts Mutual Life Insurance	1				1
0000								LUX	NIA	Company	Ownership/Influence	94.800	MMLIC		
							Barings European Real Estate Debt Income Fund								
0000								LUX	NI A	Barings LLC	Influence		MMLIC		
							Babson Capital Global Special Situation			Massachusetts Mutual Life Insurance					
0000			98-1206017				Credit Fund 2	DE	NIA	Company	Ownership/Influence	25.500	MMLIC		
							Babson Capital Global Special Situation								
0000			98-1206017				Credit Fund 2	DE	NI A	C.M. Life Insurance Company	Ownership	1.600	MMLIC		
							Babson Capital Global Special Situation								
0000			98-1206017				Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NIA	Company	Ownership/Influence	75.700	MMLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NI A.	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NIA	Barings LLC	Management		MMLIC		1
			01 1000111				Daboon capital Loan otratogree rana, E.i.			Massachusetts Mutual Life Insurance	managomorre				
0000							Barings US High Yield Bond Fund	IRL	NIA	Company	Ownership/Influence	53.900	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2013-1	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2014-1	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2014-1	CYM	NIA	Barings LLC	Influence	····	MMLIC		4
0000							Babson CLO Ltd. 2015-11	CYM	NIA	Barings LLC	Influence	····	MMLIC		5
0000								CYM	NIA	Barings LLC	Influence	····	MMLIC		a
.0000							Babson CL0 Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		1
												····			
0000		-					Barings CLO Ltd. 2017-1	CYM	NIA	Barings LLC	Influence		MMLIC		·
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence	<del>-</del>	MMLIC		
0000		-	00 4470005				Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		·
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence	· <del>-</del>	MMLIC		
0000							Barings CLO 2019-III	CYM	NI A	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence.	<del> </del>	MMLIC		
.0000							Barings CLO 2020-1	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NI A	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence	<b>.</b>	MMLIC		
0000							Barings CLO 2021-I	CYM	NI A	Barings LLC	Influence	<b> -</b>	MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence	<b></b>	MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence.		MMLIC		
.0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence.		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			00-3750378				Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence.		MMLIC		
0000			3. 300, 5				Barings Euro CLO 2020-1 DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence.		MMLIC		
0000							Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
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											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
								<b>D</b>							
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No	) *
										Massachusetts Mutual Life Insurance					
0000			. 81-0841854				Barings CLO Investment Partners LP	DE	NIA	Company	Ownership/Influence	99.300	. MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Company	Ownership/Influence	62.700	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
							Barings Real Estate European Value Add I SCSp			Massachusetts Mutual Life Insurance					
0000								GBR	NIA	Company	Ownership/Influence	44.600	MMLIC		
							Barings Real Estate European Value Add I SCSp								
0000								GBR	NIA	C.M. Life Insurance Company	Owner ship	5.000	MMLIC		
							Barings Real Estate European Value Add I SCSp								
0000								GBR	NIA	Barings LLC	Management		. MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Company	Ownership/Influence	71.800	MMLIC		
0000			. 85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Owner ship		. MMLIC		
0000			. 85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		. MMLIC		
0000			. 82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
							Barings Global Energy Infrastructure Fund I			Massachusetts Mutual Life Insurance					
0000			. 98-1332384				LP	CYM	NIA	Company	Ownership/Influence	99.200	MMLIC		
							Barings Global Energy Infrastructure Fund I								
0000			. 98-1332384				LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Barings Global Private Loan Fund	LUX	NIA	Company	Ownership/Influence	8.900	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Company	Ownership/Influence	42.500	. MMLIC		
0000			. 82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.500	MMLIC		
0000			. 82–3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund	ID.		Massachusetts Mutual Life Insurance	0 1: // //	16, 100	MMLIC		
0000							Designs Olekel Openial Oiterations Openial 4	IRL	NIA	Company	Ownership/Influence	100	. MIVILIC		
0000					1		Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance	Ownership	67.100	MMLIC	1	
0000							Barings Global Special Situations Credit 4	VE	NIA	Company	Ownership	001 . 100	. INIVILITO		
0000					1		Delaware	DE	NIA	C.M. Life Insurance Company	Ownership.	3.500	MMLIC	1	
0000							Barings Global Special Situations Credit 4	UĽ	INIW	o.m. Life insurance company	omici sitip	000.0			1
0000		]		l	I		Delaware	DE	NIA	Barings LLC	Management		MMLIC	1	
0000							Barings Global Special Situations Credit 4	UL		Massachusetts Mutual Life Insurance	managoniciit		MWLIV		
0000					1		LUX	LUX	NIA	Company	Ownership.	14.400	MMLIC	1	
0000							Barings Global Special Situations Credit 4		NIA	Company	Owner strip	14.400	. WWILTO		
0000							LUX	LUX	NIA	C.M. Life Insurance Company	Ownership.	0.800	MMLIC		
							Barings Global Special Situations Credit 4			C.m. Erro modranoc company	omor on p		mm_10		
0000							IIIX	LUX	NIA	Barings LLC	Management		MMLIC		
			1				Barings Global Special Situations Credit Fund								1
0000					1		3	IRL	NIA	Barings LLC	Management		MMLIC	1	
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Ownership/Influence	94.500	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		I
			1				Barings Innovations & Growth Real Estate Fund			Massachusetts Mutual Life Insurance			*		
0000			86-3661023				Education	DE	NIA	Company	Ownership	46.500	MMLIC		1
							Barings Innovations & Growth Real Estate Fund			. ,	,				
0000			86-3661023					DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		1
0000		l	l	l	l		Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC	[	1
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						Name of Securities			Relation-		Board,	Owner-		SCA	
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						Exchange		Domi-	ship		Management,	ship		Filing	1
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	) *
0000							Barings Middle Market CLO 2018-1	CYM	NIA	Barings LLC	Influence.		MMLIC		
0000							Barings Middle Market CLO 2019-1	CYM	NIA	Barings LLC	. Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-1	CYM	NIA	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			38-4010344				Barings North American Private Loan Fund LP .	DE	NIA	Company	Ownership/Influence	37.400	MMLIC		
0000			. 38-4010344				Barings North American Private Loan Fund LP .	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			. 98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Company	Ownership/Influence	33.700	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		.
0000			. 87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	13.100	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 87-1262754				Barings Transportation Fund LP	DE	NIA	Company	Ownership	9.700	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Company	Ownership/Influence	74.400	MMLIC		
0000							Braemar Energy Ventures I, L.P	DE	NIA	C.M. Life Insurance Company	Ownership	1.100	MMLIC		.
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	. Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.100	MMLIC		.
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		.
										Massachusetts Mutual Life Insurance					
0000			. 46-5001122				Barings European Private Loan Fund III A	LUX NY	NIA	Company	Ownership	20.000	MMLIC		.
0000			. 38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	. Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	. Influence		MMLIC		.
0000			. 38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	. Influence		MMLIC		
0000			. 20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	21.000	MMLIC		
0000			. 20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			. 46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Company	Ownership/Influence	24.500	MMLIC		
0000			. 46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	2.700	MMLIC		
0000			. 46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 35-2531693				Cornerstone Permanent Mortgage Fund III LLC .	MA	NIA	Company	Ownership/Influence	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Company	Owner ship	100.000	MMLIC		
1			l		1			l		Massachusetts Mutual Life Insurance	L				1
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Company	Ownership/Influence	32.100	MMLIC		
0000			. 90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC	[	·
1			l		1			l		Massachusetts Mutual Life Insurance	L				1
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Company	Ownership/Influence	41.400	MMLIC	[	
0000			. 37–1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	. Management.	·····	MMLIC		· · · · · · · · · · · · · · · · · · ·
										Massachusetts Mutual Life Insurance		40.000			1 1
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Company	Ownership/Influence	40.600	MMLIC		4
0000		-					GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	. Management		MMLIC	[	·
0000			00 4044044				JPMCC Commercial Mortgage Securities Trust	A.P.	A17.5		L		188 10		
0000		-	. 38-4041011				2017–JP7	NY	NIA	Barings LLC	. Influence		MMLIC	[	·····
0000			00 4000050				JPMDB Commercial Mortgage Securities Trust	AD/	ALC A	D	l-tl		184 10		
0000		-	. 38-4032059				2017-C5	NY	NIA	Barings LLC	. Influence	<del> -</del>	MMLIC	[	·····
0000			00 454050		1		100 MIL V. 4 10	DE		Massachusetts Mutual Life Insurance		400.000	188 10		1
0000		-	. 82-1512591				KKR-MM Vector LP	DE	NIA	Company	Ownership/Influence	100.000	MMLIC		·····
0000			40 4055007		1			DE		Massachusetts Mutual Life Insurance		400.000	188 10		1
0000			. 46-4255307				Marco Hotel LLC	UE	NIA	Company	Ownership	100.000	MMLIC		
0000			04 4500050		1		Nicol Bounter One OD II O	DE	AULA	Massachusetts Mutual Life Insurance	l-tl		MMLIC		1
0000			. 04-1590850				Miami Douglas One GP LLC	JVE	NIA	Company	Influence		MIVILIU		4

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											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Craun Nama	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)			(Yes/No)	
	Group Name	Code		KOOD	CIK	international)						tage	Entity(ies)/Person(s)	(165/110)	+
0000			. 04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership.	5.500	MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			. 04-1590850				Miami Douglas Two GP LLC	DE	NIA	Company	. Influence		MMLIC		.
0000			. 04-1590850				Miami Douglas Two GP LLC	DE	NI A	C.M. Life Insurance Company	Influence		MMLIC		.
										Massachusetts Mutual Life Insurance					1
0000			. 04-1590850				Miami Douglas One LP	DE	NIA	Company	. Ownership	90.000	MMLIC		.
0000		.	04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		.
										Massachusetts Mutual Life Insurance	·				
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Company	Ownership	90.000	MMLIC		1 '
0000			04-1590850	1			Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Owner ship.	10.000	MMLIC		
							2009.40 2			Massachusetts Mutual Life Insurance					
0000			04-1590850	I		ĺ	Miami Douglas Three MM LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		1
0000			. 04-1330030				miami bougias iniee mm LLO	UL		Massachusetts Mutual Life Insurance	. Owner strip	100.000	WWL10		
0000			87-4021641				MU DIO Designante On Laura A Manham III O	DE	NIA		Ownership	91.500	MMLIC		1
0000							MM BIG Peninsula Co-Invest Member LLC	DE		Company					
0000			. 87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	2.800	MMLIC		·
										Massachusetts Mutual Life Insurance					1
0000			. 85-3886824				NYDIG Digital Assets Fund II LP	DE	NI A	Company	. Ownership	100.000	MMLIC		.
										Massachusetts Mutual Life Insurance					
0000			45-3623262				HB Naples Golf Owner LLC	DE	NI A	Company	. Ownership	100.000	MMLIC		.
										Massachusetts Mutual Life Insurance					
0000		.					MM CM Holding LLC	DE	NIA	Company	Owner ship	100.000	MMLIC		
							<b>G</b>			Massachusetts Mutual Life Insurance					
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
							The book is a crospactorio and a			Massachusetts Mutual Life Insurance					
0000			82-4411267				RB Apartments LLC	DE	NIA	Company	Ownership	100.000	MMLIC		1
0000			. 02-4411207				The Apartment's LLC	UL		Massachusetts Mutual Life Insurance	. Owner strip	100.000	WWL10		
0000			75-2901061				Reston Arboretum LLC	DE	NIA		Ownership	100.000	MMLIC		1
0000			. /5-2901061				Heston Arboretum LLC	UE	NIA	Company	. Uwnersnip	100.000	MMLIC		
								25		Massachusetts Mutual Life Insurance		40.400			1
0000			. 20-8856877				Somerset Special Opportunities Fund L.P	DE	NIA	Company	Ownership/Influence	40 . 100	MMLIC		
0000			. 20-8856877				Somerset Special Opportunities Fund L.P	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
0000			. 04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		.
										Massachusetts Mutual Life Insurance					1
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Company	. Ownership	100.000	MMLIC		.
0000			. 41-2280127				Tower Square Capital Partners III, L.P	DE	NI A	Barings LLC	Management		MMLIC		
0000			41-2280127	.			Tower Square Capital Partners III, L.P	DE	NIA	MassMutual Holding LLC	Ownership/Influence	18.600	MMLIC		
				1						Massachusetts Mutual Life Insurance					
0000			. 41-2280129	.1		l	Tower Square Capital Partners IIIA, L.P	DE	NI A	Company	Ownership/Influence	100.000	MMLIC		!
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
			1	1						Massachusetts Mutual Life Insurance					
0000			. 04-1590850	1			Trailside MM Member LLC	DE	NIA	Company	Ownership.	59.600	MMLIC		1 1
0000			. 04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Owner ship.	7.400	MMLIC		
UUUU		1		1			THE THE WAY WEIGHT LLU	UE		Massachusetts Mutual Life Insurance	Umilia silip		mmLIV		
0000			83-1325764	I		ĺ	Washington Gateway Two LLC	חר	NIA	Company	Ownership.	89.300	MMLIC		1
0000			83-1325764					DE	NIA				MMLIC		
0000			. 00-1323/04				Washington Gateway Two LLC	UE	NIA	C.M. Life Insurance Company	Ownership	6.700	MWLIC		
0000			00 0574045	1			W 1 . 4 . 0 4 . TI . 11 0	DE		Massachusetts Mutual Life Insurance		00.000	188.10		1 1
0000			. 32-0574045				Washington Gateway Three LLC	DE	NIA	Company	Ownership	83.900	MMLIC		
0000			. 32-0574045	.			Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
				I		ĺ			1	Massachusetts Mutual Life Insurance					1
0000			. 04-1590850	.			West 46th Street Hotel LLC	DE	NI A	Company	. Ownership	100.000	MMLIC		.
				I		ĺ	Babson Capital Loan Strategies Master Fund L		1	1					1
0000								CYM	NI A	Barings LLC	Management		MMLIC		
							Barings China Aggregate Bond Private			-	-				1
0000				1			Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		1 ,
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											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of		to		Attorney-in-Fact,			Re-	
Craus			ID	Fodoral			Names of	ciliary		Directly Controlled by		Provide	Lillimate Controlling		
Group	One Mana	Company		Federal	Olle	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by (Name of Entity/Person)	Influence,	Percen-	Ultimate Controlling	quired?	, .
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity		Other)	tage	Entity(ies)/Person(s)	(Yes/No)	4
0000			47. 0700 400				Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	21.400	MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management	00.400	MMLIC		
0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	60 . 100	MMLIC		
0000			71-1018134				0	DE	NIA	Massachusetts Mutual Life Insurance	0	10,000	MMLIC		
0000							Great Lakes II LLC	DE		Company	Ownership	10.600	MMLIC		
0000			71–1018134				Great Lakes II LLG	UE	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA		0	40.000	MMLIC		
0000			. 04-1590850				WOOD Creek Venture Fund LLC	UE	NIA	Company	Ownership	40.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA		Ownership.	65.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	Company C.M. Life Insurance Company	Ownership	5.800	IMMLIC		
			. 30-4023011				30 Liberty LLC	∪⊏	NIA	Massachusetts Mutual Life Insurance	. Towner Strip	000.0	. INVINIL I C		
0000							Davings California Marteses Fund IV	CA	NIA	Company	O-marahi-	100.000	MMLIC		
							Barings California Mortgage Fund IV	UA	NIA	Massachusetts Mutual Life Insurance	Ownership	100.000	. WIVIL TO		
0000							Davings Imbralla Fund LIV CCC- CICAV DAIF	LIIV	NIA	Company Company	Ownership	50.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		1
0000							bailings dilibretta Fund Lox 303p STOAV HATF		NIA	Massachusetts Mutual Life Insurance	. Owner sirrp	2.300	, WWLTC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Company	Ownership.	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			02-2203211				Cargary harrway hording LLC	UE	NIA	Massachusetts Mutual Life Insurance	. Towner Sirrp	10.000	. WWLTC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000			02-3307907				COTTIDITOR FIRS HUTUTINGS ELC	UE	NIA	Massachusetts Mutual Life Insurance	. Towner Sirrp	100.000	. WWLTC		
0000			95-4207717				Cornerstone California Mortgage Fund   LLC	CA	NIA	Company	Ownership	100.000	MMLIC		
			. 33-4207717				Corner Stone Carriornia mortgage runu i LLC	un		Massachusetts Mutual Life Insurance	Owner Sirrp	100.000	I WWLTO		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC .	CA	NIA	Company	Ownership	100.000	MMLIC		
			. 33-4207717				Cornerstone California Mortgage Fund III LLC	un		Massachusetts Mutual Life Insurance	Owner simp	100.000	I WWLTO		
0000			95-4207717				Corner Storic Carritornia mortgage rund 111 LLC	CA	NIA	Company	Ownership	100.000	MM_IC		
			33 4207717					on		Massachusetts Mutual Life Insurance	Office Strip.	100.000	I IIII		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NI A	Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			61-1750537	.			Cornerstone Permanent Mortgage Fund II	MA	NIA	Company	Ownership	100.000	MMLIC		
0000		l	61-1750537	.			Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
				1	]		1		1	Massachusetts Mutual Life Insurance			1		
0000			61-1793735	.			Cornerstone Permanent Mortgage Fund IV	MA	NIA	Company	0wnership	100.000	MMLIC		
0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
									1	Massachusetts Mutual Life Insurance					
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Company	Ownership	31.300	MMLIC		
				I	Ì			1	1	Massachusetts Mutual Life Insurance	1		1		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Company	Ownership	94.400	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Company	Ownership	50.000	MMLIC		
1										Massachusetts Mutual Life Insurance					
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Company	Ownership	67.300	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
				1	]			25		Massachusetts Mutual Life Insurance	l	40			
0000			. 04–1590850	-			GIA EU Holdings LLC	DE	NIA	Company	Ownership	100.000	MMLIC		·
0000			04 5000 100					DE		Massachusetts Mutual Life Insurance		400 000	188.10		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Company	Ownership	100.000	MMLIC		·
0000			04 4500050				MI Development II C	חר	NI A	Massachusetts Mutual Life Insurance	0hi	05 000	188 10		
0000			04-1590850				MM Brookhaven Member LLC	DE	NI A	Company	. Ownership	95.000	MMLIC		

				PA	KI 1	A - DE I AI	L OF INSURANCE		HULL	ING COMPANT	1 9 1 9 1 E IVI				
1	2	3	4	5	6	7	8	9	10	11	12 Type	13 If	14	15	16
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to	5: " 6 . " 1.	Attorney-in-Fact,	Provide		Re-	
Group Code	O No	Company	ID Normalia a sa	Federal RSSD	Olle	(U.S. or	Parent, Subsidiaries Or Affiliates	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	KSSD	CIK	International)	Of Allillates	tion	Entity	(Name of Entity/Person)  Massachusetts Mutual Life Insurance	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Company	Ownership	95.000	MMLIC		
							Zaot coath of cooling monitor ZZo			Massachusetts Mutual Life Insurance					
0000			. 04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Company	Ownership	88.700	MMLIC		
0000			. 04–1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.	10.800	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership.	6.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 04-1590850				PACO France Logistics LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance		5 000			
0000			. 82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Company	Ownership	5.000	MMLIC		
0000							2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence.		MMLIC		
							2001 11111			Massachusetts Mutual Life Insurance	THI I WOULD THE THE THE THE THE THE THE THE THE THE		ma_10		
0000			. 27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Company	Ownership	84.200	MMLIC		
0000			. 27-2977720				Sawgrass Village Shopping Center LLC	DE	NI A	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
0000							OTOA Haldian II O	DE	NIA	Massachusetts Mutual Life Insurance	0hi	50.000	MML1C		
0000							STOA Holding LLC	VE	NIA	Company	. Ownership	50.000	MINILIO		
0000			. 81-5273574				Three PW Office Holding LLC	DE	NI A	Company	Ownership	95.100	MMLIC		
										Massachusetts Mutual Life Insurance	· ·				
0000			. 35-2484550				Twenty Two Liberty LLC	MA	NIA	Company	Ownership	35.000	MMLIC		
0000			. 35–2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		
,							oma, sortmand nording the			Massachusetts Mutual Life Insurance					
0000			. 45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Company	Ownership	90.700	MMLIC		
0000			. 45–5401109				Washington Gateway Apartments Venture LLC	DE	NI A	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			. 51-0529328		0000927972	00	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership.	90.200	MMLIC		
0000			. 31-0329320		0000327372	00	MassMutual Premier Strategic Emerging Markets		NIA	Massachusetts Mutual Life Insurance	. Owner strip.	90.200	WWLTC		
0000			. 26-3229251		0000927972	0Q	Fund	MA	NIA	Company	Ownership	3.400	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 01-0821120		0000916053	0Q	MassMutual Select Diversified Value Fund	MA	NIA	Company	Ownership	0.800	MMLIC		
0000			. 04-3512593		0000916053	00	MassMutual Select Fundamental Growth Fund	MA	NIA	Company	Ownership.	2.100	MMLIC		
0000			04-00 12000		0000310003	Ou	massmataan sereet runuamentan urowtii Fuliu	mn	NIA	Massachusetts Mutual Life Insurance	. Omioi oiiip	2.100	, mmL10		
0000			. 42-1710935		0000916053	0Q	MassMutual Select Mid-Cap Value Fund	MA	NIA	Company	. Ownership	26.000	MMLIC		
1							MassMutual Select Small Capital Value Equity			Massachusetts Mutual Life Insurance	1		l		
0000			. 02-0769954		0000916053	00	Fund	MA	NIA	Company	. Influence	·····	MMLIC		
0000			. 04-3584140		0000916053	00	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership.	9.600	MMLIC		
0000			04-0004 140		0000310003	Ou	MassMutual Select T. Rowe Price Retirement	mn	NI7	Massachusetts Mutual Life Insurance	. Omioi oiiip	000	mm_10		
0000			82-3347422		0000916053	0Q	2005 Fund	MA	NIA	Company	Ownership	6.100	MMLIC		
1							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance	1				
0000		-	. 82-3355639		0000916053	UQ	2010 Fund	MA	NIA	Company	. Influence	·····	MMLIC		
0000			82-3382389		0000916053	00	2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance		·			
0000			82-3396442		0000916053	0Q	2020 Fund	MA	NIA	Company	Influence.		MMLIC		
0000			00 0447400		0000040050	00	MassMutual Select T. Rowe Price Retirement		AULA	Massachusetts Mutual Life Insurance					
0000			82-3417420		0000916053	UV	2025 Fund	MA	NIA	Company	Influence		MMLIC		

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1	2	3	1 4	5	6	7	8	0	10	11	12	13	14	15	16
' '	2	3	4	5	0	'	0	9	10	''	Type	If	14	13	10
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	) *
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			. 82-3430358		0000916053	0Q	2030 Fund	MA	NIA	Company	Influence	<b></b>	MMLIC		
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			. 82-3439837		0000916053	00	2035 Fund	MA	NIA	Company	Influence		MMLIC		
			00 0454770				MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			. 82–3451779		0000916053	0Q	2040 Fund	MA	NIA	Company	Influence	·····	MMLIC		
0000			. 82-3472295		0000916053	00	2045 Fund	MA	NIA		Influence		MMI IC		
0000			. 02-34/2293		0000916055	ou	MassMutual Select T. Rowe Price Retirement	MA	NI A	Company Massachusetts Mutual Life Insurance	Intruence	·····	MWLIG		
0000			82-3481715		0000916053	00	2050 Fund	MA	NIA	Company	Influence		MML IC		
0000			. 02-0401710		0000310033	ou	MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance	IIII I delice.		MWLIC		
0000			82-3502011		0000916053	00	2055 Fund	MA	NIA	Company	Influence		MMLIC		
						•	MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			82-3525148		0000916053	00	2060 Fund	MA	NIA	Company	Influence.		MMLIC		
			1				MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			. 82-3533944		0000916053	00	Balanced Fund	MA	NIA	Company	Influence.		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 46-4257056				MML Series International Equity Fund	MA	NIA	Company	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Company	Ownership.	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Company	Influence	····	MMLIC		
. 0000			47-3544629				MM Conice II Forito Detetion Found		NIA	Massachusetts Mutual Life Insurance	0	95.200	MMLIC		
0000			. 47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Company	Ownership	95.200	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Company	Ownership	97.100	MMLIC		
0000			. 47-3333004				minic deries it special dituations fund	mn		Massachusetts Mutual Life Insurance	Owner Strip.	97 . 100	MWLIC		
0000			27-1933389		0000916053	00	MassMutual RetireSMART 2035 Fund	MA	NIA	Company	Ownership	2.500	MMLIC		
						•	2000 1 414			Massachusetts Mutual Life Insurance	omioi omp				
0000			27-1932769		0000916053	0Q	MassMutual RetireSMART 2045 Fund	MA	NI A	Company	Ownership.	6.400	MMLIC		
			1							Massachusetts Mutual Life Insurance					
0000			46-3289207	.	0000916053	00	MassMutual RetireSMART 2055 Fund	MA	NIA	Company	Owner ship.	24.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			47-5326235		0000916053	00	MassMutual RetireSMART 2060 Fund	MA	NIA	Company	Owner ship	52.600	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			45-1618155		0000916053	00	MassMutual 20/80 Allocation Fund	MA	NIA	Company	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 45–1618222	-[ ]	0000916053	00	MassMutual 80/20 Allocation Fund	MA	NIA	Company	Influence	<del> </del>	MMLIC		·
0000			03-0532464		0000916053	00	MassMutual RetireSMART In Retirement Fund		NIA	Massachusetts Mutual Life Insurance	O-manahi-	2.100	MMLIC		
0000					0000916053	UU	massmutuai Hetiresmaki in Hetirement Fund	MA	NIA	Company Massachusetts Mutual Life Insurance	Ownership	2.100	MINILIU		· · · · · · · · · · · · · · · · · · ·
0000			45-1618262		0000916053	00	MassMutual 40/60 Allocation Fund	MA	NIA	Company	Influence		MMLIC		
			10 10202	1	66000 10003	υ <b>ν</b>	massmutuai 40/00 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance	IIII ruciice	<del></del>	INVILIO		
0000			45-1618046		0000916053	00	MassMutual 60/40 Allocation Fund	MA	NIA	Company	Influence		MMLIC		
							The state of the first out of the state of t								1
1			1		l	I .		1	1	1		1	1	1	

Asterisk	Explanation
1 Mass	ssachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2 Debt	bt investors own .6% and includes only Great Lakes III, L.P.
3 Debt	bt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4 Debt	bt investors own .5% and includes only Great Lakes III, L.P.
5 Debt	bt investors own .2% and includes only Great Lakes III, L.P.

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

		PARI 2	- SUMMAF	KY OF INS	OKEK'S	IKANSAU	FIIONS W	IIH ANY A	AFFILI	AIE5		
NAIC Company Code	2 ID Number	3  Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	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	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
65935	04-1590850	Massachusetts Mutual Life Insurance Company (MMLIC)	1,477,406,409	(2,744,902,053)	20,000,000						(1,247,495,644)	(98,811,453)
93432	06-1041383	C.M. Life Insurance Company	(141, 134, 536)	(10,497,636)	20,000,000						(151,632,172)	71,934,015
	43-0581430	MML Bay State Life Insurance Company	(27,000,035)	(10,407,000)						•	(27,000,035)	10,555,770
	04-1590850	2160 Grand Manager LLC	(27,000,000)	5,384,420						• • • • • • • • • • • • • • • • • • • •	5,384,420	
		Aland Royalty Holdings LP	(402,959)	(259,507)							(662,466)	
		Babson Capital Loan Strategies Fund, L.P.	(402,000)	(200,001)						•	(002, 400)	
		Barings Affordable Housing Mortgage Fund I LLC	(1,730,081)								(1,730,081)	
	61-1902329	Barings Affordable Housing Mortgage Fund										
		II LLC Barings Affordable Housing Mortgage Fund	(2,314,091)	48,293,619							45,979,528	
		III LLC	(702, 122)	4,826,945							4,124,823	
		Barings Asset-Based Income Fund (US) LP		14,661,673							14,661,673	
		Barings California Mortgage Fund IV	0	34,484							34,484	
		Barings CLO Investment Partners LP	(11,142,482)	748,242							(10,394,240)	
	84-3784245	Barings Emerging Generation Fund LP	(4, 152, 235)	10,923,511							6,771,276	
		Barings European Core Property Fund SCSp	(494,634)	(1,565)						•	(496, 199)	
		Barings European Private Loan Fund III A Barings European Real Estate Debt Income Fund	(6,233,129)	45,276,000							45,276,000	
	80-0875475	Barings Finance LLC	(0,233,129)	04,200,300	(20,000,000)					•	(20,000,000)	
			(4,325,754)	(23,357,606)	(20,000,000)					•	(27,683,360)	
		Barings Global Private Loan Fund	(4,323,734)									
		Barings Global Real Assets Fund LPBarings Global Special Situations Credit Fund 3	(21,248,892)	10,210,705							10,210,705	
		Barings Global Special Situations Credit 4 Delaware	0	13,814,280							13,814,280	
		Barings Global Special Situations Credit 4 LUX	(33,481)	10 600 000							10 640 005	
	87-0977058	Barings Hotel Opportunity Venture	(33,481)	13,682,306 7,950,264						•	13,648,825 7.950.264	
		Barings Innovations & Growth Real Estate Fund	(920, 114)	7,950,264								
	38-4010344	Barings North American Private Loan Fund LP	(920, 114)	(7.626.660)							(9.376.597)	
	98-1332384	Barings RE Credit Strategies VII LP	(9,522,257)	5,607,140						•	(3,915,117)	
		Barings Real Estate Debt Income Fund LP	(5,625,555)	90,614,931							84,989,376	
		Barings Real Estate European Value Add I SCSp	(24,704,713)	(11,585,861)							(36,290,574)	
	84-5063008	Barings Small Business Fund LLC	0	3,723,213							3,723,213	
		Barings Transportation Fund LP	0	36,369,620								
		Barings Umbrella Fund LUX SCSp SICAV RAIF										
		- '	0	33,438,743							33,438,743	

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

		PARIZ	- SUMMAI	RY OF INS	OKEK'S	IKANSAU	M GNOIL	IIH ANY A	AFFIL	IA I E O		
NAIC Company Code	2 ID Number	3  Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	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	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
Code			Dividends	550,000	Other investments	Ailliate(s)	Service Contracts	Agreements		Business	550,000	raken/(Liability)
		Berkshire Way LLC		550,000					· · · · · · · · · · · · · · · · · · ·			
			0								122,024	
	06–1041383	CML Mezzanine Investor III, LLC	(830) (106,025)	(12,237)							(13,067)	
	00.0007007	CML Special Situations Investor LLC	(106,025)	(104,130)							(210,155)	
	82-3307907	Cornbrook PRS Holdings LLC	0	3,448,455							3,448,455	
	95-4207717	Cornerstone California Mortgage Fund I LLC	(0.505.000)	(2.442.474)							(= 0.40 ann)	
			(3,527,026)	(2,419,174)						•	(5,946,200)	
		Cornerstone California Mortgage Fund II										
		LLC	(2,013,552)	8,925,850							6,912,298	
		Cornerstone California Mortgage Fund III										
		LLC	(878,608)	32,872,906							31,994,298	
	56-2630592	Cornerstone Fort Pierce Development LLC	0	149,863							149,863	
	45-2632610	Cornerstone Permanent Mortgage Fund	(5,815,415)	76,662							(5,738,753)	
		Cornerstone Permanent Mortgage Fund II	(4,881,964)	(267,286)							(5,149,250)	
	35-2531693	Cornerstone Permanent Mortgage Fund III										
		LLC	(5,439,657)	10,772,814							5,333,157	
	61-1793735	Cornerstone Permanent Mortgage Fund IV LLC										
		, ,	(3,707,628)	25,628,631							21.921.003	
	46-5432619	Cornerstone Real Estate Fund X LP	(13,082,537)	(565,017)							(13,647,554)	
		CREA Madison Member LLC	0	(21,600,000)							(21,600,000)	
		CREA/PPC Venture LLC	1,650,000	(1,650,000)							0	
		Danville Riverwalk Venture, LLC	0	650,526							650,526	
		EM Opportunities LLC	0	375,000							375.000	
	04-1590850	Euro Real Estate Holdings LLC	0	10,921,066							10,921,066	
	20-3347091	Fan Pier Development LLC	(260,688)	0,021,000							(260,688)	
	90-0991195	Gateway Mezzanine Partners II LP	0	(9,842,702)							(9,842,702)	
	04-1590850	GIA EU Holdings LLC		(9,642,702)							12,702,667	
		Great Lakes    LLC	(850,237)	2,395							(847.842)	
		Great Lakes III, L.P.	(1,362,417)	(1,235,265)							(2,597,682)	
		Insurance Road LLC	(388,769,775)	(22,427,545)						•	(411, 197, 320)	
		Intermodal Holdings II LLC	(388,769,775)	(22,427,545)		····				<del> </del>	(411, 197, 320)	
	82-1512591	KKR-MM Vector LP	(345,918)	(013,282)								
		Landmark Manchester Holdings LLC		(17,037,155)							(10,596,625)	
				(17,037,155)		····				<del> </del>		
	04-2854319	MassMutual Holding LLC	(544,000,000)	63,226,461		·				<del> </del>	(480,773,539)	
	04-3313782	MassMutual International LLC	0	(186,662,868)							(186,662,868)	
	04-1590850	MassMutual Private Equity Funds LLC	0	75,572,288		····				<del> </del>	75,572,288	
	42-1710935	MassMutual Select Mid-Cap Value Fund	(11,856)			ł				<del> </del>	(11,856)	
		The MassMutual Trust Company, FSB	(5,000,000)								(5,000,000)	
	04-1590850	Miami Douglas Three MM LLC	0	17,714,932						<b>-</b>	17,714,932	
	04-1590850	Miami Douglas Two GP LLC	0	1,265		ļ				<b> </b>	1,265	
		Miami Douglas Two LP	0	12,651,363							12,651,363	
		MM/Barings Multifamily TEBS 2020 LLC	0	(188,306)							(188,306)	
		MM BIG Peninsula Co-Invest Member LLC	0	77, 104, 921		ļ				ļ	77, 104, 921	
1	04-1590850	MM Brookhaven Member LLC	0	44,893,110						I	44,893,110	

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

		PANI Z	- SUMMAR	CI OF IN	DUKEN 3	INAINOAU	VI CHOINS W	IIII ANI /	AFFIL	IAILS		
NAIC Company	2 ID	3  Names of Insurers and Parent,	4 Shareholder	5 Capital	6  Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any	8  Management Agreements and	Income/ (Disbursements) Incurred Under Reinsurance	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's	12	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit
Conipally	Number	Subsidiaries or Affiliates	Dividends	Capital	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
Code	Number	MM CM Holding LLC	Dividends n	44,613,283	Other investments	Ailliate(3)	Service Contracts	Agreements		Dusiness	44,613,283	raker/(Liability)
	04-1590850	MM Copper Hill Road LLC		3,457,471							3.457.471	
	81-3000420	MM Debt Participations LLC		110,000							110,000	
	04-1590850	MM East South Crossing Member LLC		16,223,209							16,223,209	
	04-1390630	MM Global Capabilities   LLC		(224,408)							(224,408)	
		MM Global Capabilities III LLC		199,826							199,826	
		MM Global Capabilities II LLC		199,826							199,711	
	04-1590850	MM Horizon Savannah Member LLC		43,417,838							43,417,838	
	04-1590850											
	04 4500050	MassMutual MCAM Insurance Company, Inc		15,000,000							15,000,000	
	04–1590850	MM Rothesay Holdco US LLC	(90,695,861)	1,884,294,587							1,884,294,587	
	04 4500050	MML Investment Advisers, LLC		(6)							(90,695,867)	
	04-1590850	MML Mezzanine Investor II, LLC	0	(828,206)							(828, 206)	
	04-1590850	MML Mezzanine Investor III, LLC	(23,358)	(93,913)					·····		(117,271)	
	04-1590850	MML Private Equity Fund Investor LLC	(70,277,135)	60,905,908							(9,371,227)	
	47–3517233	MML Series II Asset Momentum Fund	(13,821,144)								(13,821,144)	
	47–3544629	MML Series II Equity Rotation Fund	(13,915,792)								(13,915,792)	
	47–3559064	MML Series II Special Situations Fund	(9,262,818)								(9,262,818)	
		MML Special Situations Investor LLC	(1,661,064)	(2,352,698)							(4,013,762)	
	04–1590850	New Haven Holdco LLC	0	76,938,243							76,938,243	
	85–3886824	NYDIG Digital Assets Fund II LP	0	2,415,693							2,415,693	
	80-0948028	One Harbor Shore LLC	0	513,000							513,000	
	04–1590850	PACO France Logistices LLC	0	(545, 135)							(545, 135)	
	82-3393166	Portland 400 Sixth Manager LLC	0	5,605,000							5,605,000	
	46-5460309	Red Lake Ventures, LLC	0	28,364							28,364	
	81-4065378	Remington L & W Holdings LLC	(497,277)	(1,034,336)							(1,531,613)	
		Rothesay Life Plc									0	16,321,668
	27-2977720	Sawgrass Village Shopping Center LLC	(1,629,133)	(1,345,867)							(2,975,000)	
		STOA Holding LLC	0	(2,279,679)							(2,279,679)	
		Tamiami Citurus, LLC	0	607, 107							607, 107	
	81-5273574	Three PW Office Holding LLC	0 L	4,046,308							4,046,308	
	47-5322979	Timberland Forest Holding LLC	ol	(477,755)							(477,755)	
	41-2280129	Tower Square Capital Partners IIIA, L.P	(14,282,993)	3,417,005							(10,865,988)	
	35-2484550	Twenty Two Liberty LLC	(780,000)	0							(780,000)	
	82-3250684	Unna, Dortmund Holding LLC	0	(1,069,321)							(1,069,321)	
	45-5401109	Washington Gateway Apartments Venture LLC										
		, , , , , , , , , , , , , , , , , , ,	(3,840,910)	0							(3,840,910)	
	32-0574045	Washington Gateway Three LLC	0,0,0,0,0,0,0	1,169,210							1,169,210	
	83-1325764	Washington Gateway Two LLC	0	377.598							377,598	
					•						n l	
9999999 Co	ontrol Totals		1	1	0	0	0	0	XXX	0	2	Λ
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PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

PART 3 - ULTIMATE CONTROL	LING PARTY AND LISTING OF OT	HER U.S. INS	URANCI	E GROUPS OR ENTITIES UNDER	THAT ULTIMATE CONTROLLING F	ARTY'S CON	IROL
1	2	3	4	5	6	7	8
			Granted			1	Granted
			Disclaimer			1	Disclaimer
			of Control\			1	of Control\
			Affiliation of			1	Affiliation of
		Ownership	Column 2			Ownership	Column 5
		Percentage	Over			Percentage	Over
1	0	Column 2 of	Column 1	LIII' aasta Qaata II'aa Bast	U.S. Insurance Groups or Entities Controlled	(Column 5 of	Column 6
Insurers in Holding Company	Owners with Greater Than 10% Ownership	Column 1	(Yes/No)	Ultimate Controlling Party	by Column 5	Column 6)	(Yes/No)
Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	
C.M. Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	
MML Bay State Life Insurance Company	C.M. Life Insurance Company	100.000	NO		Massachusetts Mutual Life Insurance Company	100.000	
Great American Life Insurance Company	Glidepath Holdings Inc.	100.000	N0		Massachusetts Mutual Life Insurance Company	100.000	
Annuity Investors Life Insurance Company	Great American Life Insurance Company	100.000	NO		Massachusetts Mutual Life Insurance Company	100.000	NO
Manhattan National Life Insurance Company	Manhattan National Holding, LLC	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
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#### 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
supple specifi	lowing supplemental reports are required to be filed as part of your annual statement filing <u>if your company is engaged in the type of business</u> ment. However, in the event that your company does not transact the type of business for which the special report must be filed, your resport c 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 compa whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.  MARCH FILING	onse of NO to the
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?	YES
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?	YES
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?	YES
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

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?....

and electronically with the NAIC by March 1?

Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile

YES

N0

#### 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?
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?
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?
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?
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?
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?
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?
	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?
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
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)
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?
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?
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?
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
	AUGUST FILING
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?
40	Explanations:
10. 12.	The data for this supplement is not required to be filed.  The data for this supplement is not required to be filed.
16.	The data for this supplement is not required to be filed.
17.	The data for this supplement is not required to be filed.
18. 20.	The data for this supplement is not required to be filed.  The data for this supplement is not required to be filed.
21.	The data for this supplement is not required to be filed.
22.	The data for this supplement is not required to be filed.
25. 26	The data for this supplement is not required to be filed.  The data for this supplement is not required to be filed.
26. 27.	The data for this supplement is not required to be filed.  The data for this supplement is not required to be filed.
28.	The data for this supplement is not required to be filed.
30.	The data for this supplement is not required to be filed.
31.	The data for this supplement is not required to be filed.  The data for this supplement is not required to be filed.
32. 33.	The data for this supplement is not required to be filed.  The data for this supplement is not required to be filed.
35.	The data for this supplement is not required to be filed.
38.	The data for this supplement is not required to be filed.
40.	The data for this supplement is not required to be filed.

Trusteed Surplus Statement [Document Identifier 490] 12.

The data for this supplement is not required to be filed. The data for this supplement is not required to be filed.

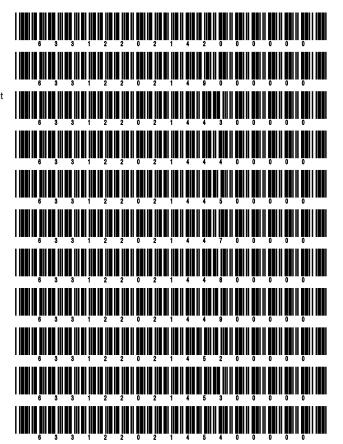
The data for this supplement is not required to be filed.

Bar Codes:
SIS Stockholder Information Supplement [Document Identifier 420]

41. 42. 46.

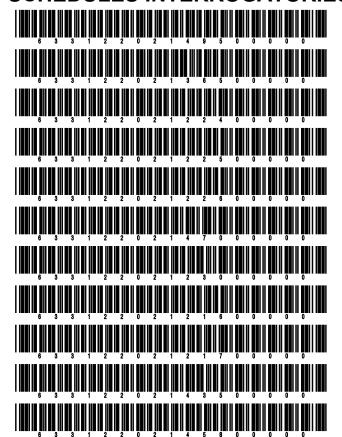
10.

- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] 18
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate 20. Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 26 Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- Actuarial Certification regarding the use of 2001 Preferred Class Tables 27. required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]



#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 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]
- 35. Health Care Receivables Supplement [Document Identifier 470]
- 38. Credit Insurance Experience Exhibit [Document Identifier 230]
- 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]
- 46. Life Summary of the PBR Actuarial Report [Document Identifier 458]



# **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	WING IIIS IOF AGGEG EINE 20		Prior Year		
		1	2	3	4
				Net Admitted Assets	Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2504.	Accounts receivable	9,231,710	9,091,236	140,474	786,524
2505.	Interest rate swap collateral receivable			0	1,821,236
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,231,710	9,091,236	140,474	2,607,760

		1	2
		Current Year	Prior Year
2504.	Accounts payable	564,740	4,442,732
2597.	Summary of remaining write-ins for Line 25 from overflow page	564,740	4,442,732

Additional	M/rita ina	for Cummon	of Operations	Line 0 2
Additional	vvrite-ins	ror Summarv	of Operations	Line 8.3

	1	2
	Current Year	Prior Year
08.304. Adjustment to IMR for reinsurance		336, 196, 061
08.305. Miscellaneous income	192,990	16,599
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	192,990	336,212,660

# **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1	2	3	4	5	6	7	8	9
								Other Lines of	YRT Mortality
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
08.304. Miscellaneous income	192,990			181,981	11,009				
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	192,990	0		0 181,981	11,009	0	0	0	0

Additional Write-ins for Analysi	is of O	perations -	Individual A	Annuities Line 8.3	
----------------------------------	---------	-------------	--------------	--------------------	--

Additional Write-ins for Arialysis of Operations - Individual Arindities Line 6.5	1		Defe	6	7		
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
08.304 Miscellaneous income	181,981	44,722	135,751			1,508	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	181,981	44,722	135,751	0	0	1,508	0

# **SUMMARY INVESTMENT SCHEDULE**

		Gross Investm	ont Holdings	Admitted Assets as Reported in the Annual Statement				
		1	2	3	4	5	6	
			Percentage of Column 1		Securities Lending Reinvested Collateral	Total (Col. 3 + 4)	Percentage of Column 5	
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13	
1.	Long-Term Bonds (Schedule D, Part 1):							
	1.01 U.S. governments	103,557,216	0.278	103,557,216	0	103,557,216	0.278	
	1.02 All other governments	17,697,338	0.047	17,697,338	0	17,697,338	0.047	
	1.03 U.S. states, territories and possessions, etc. guaranteed	302,358,798	0.811	302,358,798	0	302,358,798	0.811	
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	364,462,071	0.977	364,462,071	0	364,462,071	0.977	
	1.05 U.S. special revenue and special assessment obligations, etc. non- guaranteed					2,234,178,525	5.989	
	1.06 Industrial and miscellaneous					.26,835,497,475	71.936	
	1.07 Hybrid securities	42,474,053	0.114	42,474,053	0	42,474,053	0.114	
	1.08 Parent, subsidiaries and affiliates		0.000			0	0.000	
	1.09 SVO identified funds		0.000			0	0.000	
	1.10 Unaffiliated Bank loans	1,241,332,277	3.328	1,241,332,277	0	1,241,332,277	3.328	
	1.11 Total long-term bonds	31,141,557,753	83.478	.31,141,557,753	0	.31,141,557,753	83.478	
2.	Preferred stocks (Schedule D, Part 2, Section 1):							
	2.01 Industrial and miscellaneous (Unaffiliated)	394,393,831	1.057	394,393,831	0	394,393,831	1.057	
	2.02 Parent, subsidiaries and affiliates					0	0.000	
	2.03 Total preferred stocks				0			
3.	Common stocks (Schedule D, Part 2, Section 2):	,,,,,		, ,		, ,		
0.	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	19 271 700	0.052	19 271 700	0	19,271,700	0.052	
	3.02 Industrial and miscellaneous Other (Unaffiliated)				0			
	3.03 Parent, subsidiaries and affiliates Publicly traded			, ,		0		
	3.04 Parent, subsidiaries and affiliates Other							
						384,058,681		
	3.05 Mutual funds					0		
	3.06 Unit investment trusts					0		
	3.07 Closed-end funds					0		
	3.08 Total common stocks	663,654,272	1.779	663,654,272	0	663,654,272	1.779	
4.	Mortgage loans (Schedule B):							
	4.01 Farm mortgages					0		
	4.02 Residential mortgages					817,498,074		
	4.03 Commercial mortgages					1, 121,785,548		
	4.04 Mezzanine real estate loans	209, 185, 479	0.561	209, 185, 479	0	209, 185, 479	0.56	
	4.05 Total valuation allowance		0.000					
5.	4.06 Total mortgage loans	2,148,469,101	5.759	2,148,469,101	0	2,148,469,101	5.759	
	5.01 Properties occupied by company		0.000	0		0	0.000	
	5.02 Properties held for production of income		0.000	0		0		
	5.03 Properties held for sale		0.000	0		0		
	5.04 Total real estate			0				
6.	Cash, cash equivalents and short-term investments:		0.000					
0.	6.01 Cash (Schedule E, Part 1)	253,415,055	0.679	253,415,055		253,415,055	0.679	
	6.02 Cash equivalents (Schedule E, Part 2)	1 1	0.748	279,044,686	0	279,044,686	0.748	
	6.03 Short-term investments (Schedule DA)		1.277	476,420,524		476,420,524	1.277	
_	6.04 Total cash, cash equivalents and short-term investments		2.704	1,008,880,265	0	1,008,880,265	2.704	
7.	Contract loans	64,178,436	0.172	64, 178, 436	0	64, 178, 436	0.172	
8.	Derivatives (Schedule DB)	706,855,811	1.895	706,855,811	0		1.895	
9.	Other invested assets (Schedule BA)		2.928	1,092,315,061	0		2.928	
10.	Receivables for securities	, ,	0.227	84,612,970			0.227	
11.	Securities Lending (Schedule DL, Part 1)		0.000	0	XXX	XXX	XXX	
12.	Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000	
13.	Total invested assets	37,304,917,501	100.000	37,304,917,501	0	37,304,917,501	100.000	

#### **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	66,050,992
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)	1,147,246
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 110	0
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	65,817,352
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	0
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 100	0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	1,380,886
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	0

#### **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,577,832,226
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,074,438,517
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	0
4.	Accrual of discount	51,155
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	0
6.	Total gain (loss) on disposals, Part 3, Column 18	4,365,328
7.	Deduct amounts received on disposals, Part 3, Column 15	506,760,031
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,458,094
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 130	
	9.2 Totals, Part 3, Column 130	0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 110	
	10.2 Totals, Part 3, Column 10	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2, 148, 469, 101
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	2, 148, 469, 101
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	2, 148, 469, 101

#### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

Book/adjusted carrying value, December 31 of prior year		1,408,757,597
Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	142,542,945	
2.2 Additional investment made after acquisition (Part 2, Column 9)	89,880,704	232,423,649
Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16	0	
3.2 Totals, Part 3, Column 12	0	0
Accrual of discount		610
Unrealized valuation increase (decrease):		
5.2 Totals, Part 3, Column 9	(76,033,491)	51,297,222
Total gain (loss) on disposals, Part 3, Column 19		150,728,722
Deduct amounts received on disposals, Part 3, Column 16		716,484,529
Deduct amortization of premium and depreciation		2,040,116
Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17	0	
9.2 Totals, Part 3, Column 14	0	0
Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 15	33,055,328	
10.2 Totals, Part 3, Column 11	(687,233)	32,368,095
Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,092,315,061
Deduct total nonadmitted amounts		
Statement value at end of current period (Line 11 minus Line 12)		1,092,315,061
	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)  Capitalized deferred interest and other:  3.1 Totals, Part 1, Column 16  3.2 Totals, Part 3, Column 12  Accrual of discount  Unrealized valuation increase (decrease):  5.1 Totals, Part 1, Column 13  5.2 Totals, Part 3, Column 9  Total gain (loss) on disposals, Part 3, Column 19  Deduct amounts received on disposals, Part 3, Column 16  Deduct amortization of premium and depreciation  Total foreign exchange change in book/adjusted carrying value:  9.1 Totals, Part 1, Column 17  9.2 Totals, Part 3, Column 14  Deduct current year's other than temporary impairment recognized:  10.1 Totals, Part 1, Column 15  10.2 Totals, Part 3, Column 11  Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)  Deduct total nonadmitted amounts	2.1 Actual cost at time of acquisition (Part 2, Column 8)

# **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of bonds and stocks acquired, Part 3, Column 7		10,140,309,320
3.	Accrual of discount		74,926,601
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(3,074,682)	
	4.2. Part 2, Section 1, Column 15	62,979,760	
	4.3. Part 2, Section 2, Column 13	49,992,899	
	4.4. Part 4, Column 11	(65,910,602)	43,987,374
5.	Total gain (loss) on disposals, Part 4, Column 19		195 , 424 , 182
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		6,988,129,182
7.	Deduct amortization of premium		10,850,251
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	18,326,162	
	9.2. Part 2, Section 1, Column 17	349,341	
	9.3. Part 2, Section 2, Column 14	76,870	
	9.4. Part 4, Column 13	907,493	19,659,867
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		35,946,032
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		32, 199, 605, 856
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		32, 199,605,856

#### **SCHEDULE D - SUMMARY BY COUNTRY**

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

		Long-Term Bonds and	1 1	2	3	4
			Book/Adjusted		3	7
	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	103,557,216	83, 189, 915	110,126,099	16,888,198
Governments	2.	Canada	10,704,155	12,500,534	12,432,600	10,000,000
(Including all obligations guaranteed	3.	Other Countries	6,993,183	7,107,692	6,914,670	7,000,000
by governments)	4.	Totals	121,254,555	102,798,140	129,473,369	33,888,198
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	302,358,798	331,777,831	313,580,835	290,962,191
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	364,462,071	400,197,343	370,163,082	354,014,795
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and			0.001.470.505	0.074.050.440	0.070.004.070	
their Political Subdivisions	7.	Totals	2,234,178,525	2,371,658,149	2,270,924,676	2,161,278,068
Industrial and Miscellaneous, SVO	8.	United States	, , ,	23,013,681,801	, , ,	21,783,384,369
Identified Funds, Unaffiliated Bank	9.	Canada		761,766,700	, ,	699,295,475
Loans and Hybrid Securities (unaffiliated)	10.	Other Countries	5,545,394,907	5,722,976,254	5,540,963,854	5,585,516,460
,	11.	Totals	28,119,303,805	29,498,424,755	28,110,811,950	28,068,196,304
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	31,141,557,753	32,704,856,218	31, 194, 953, 912	30,908,339,556
PREFERRED STOCKS	14.	United States	350,375,120	351,980,112	292,527,101	
Industrial and Miscellaneous	15.	Canada	11,941,393	11,941,393	12,014,000	
(unaffiliated)	16.	Other Countries	32,077,318	32,077,318	29,915,250	
	17.	Totals	394,393,831	395,998,823	334,456,351	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	394,393,831	395,998,823	334,456,351	
COMMON STOCKS	20.	United States	219,716,116	219,716,116	176,962,054	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries	59,879,475	59,879,475	45,857,182	
	23.	Totals	279,595,591	279,595,591	222,819,236	
Parent, Subsidiaries and Affiliates	24.	Totals	384,058,681	384,058,681	236,348,177	
	25.	Total Common Stocks	663,654,272	663,654,272	459, 167, 413	
	26.	Total Stocks	1,058,048,103	1,059,653,095	793,623,764	
	27.	Total Bonds and Stocks	32,199,605,856	33,764,509,313	31,988,577,675	

#### **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 Y  1. U.S. Governments 1.1 NAIC 1 1.2 NAIC 2 1.3 NAIC 3 1.4 NAIC 4 1.5 NAIC 5 1.6 NAIC 6 1.7 Totals  2. All Other Governments 2.1 NAIC 1 2.2 NAIC 2 2.3 NAIC 3 2.4 NAIC 4 2.5 NAIC 5	19,983,6290	Over 1 Year Through 5 Years  57, 193, 291  0  0  0  0  57, 193, 291  10, 704, 155  0  0  0  0  0  0  0  0  0  0  0  0	Over 5 Years Through 10 Years  15,129,291	Over 10 Years Through 20 Years	Over 20 Years  7,296,990 0 0 0 0 7,296,990 7,296,990	No Maturity Date  XXX XXX XXX XXX XXX XXX XXX XXX XXX	Total Current Year	0.3 0.0 0.0 0.0 0.0 0.0 0.3	Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year 	11 Total Publicly Traded103,557,216	12 Total Privately Placed (a)  0 0 0 0 0 0 0
1. U.S. Governments	19,983,6290			Through 20 Years3,954,0150 00 00 0 0 0 0	7,296,990 0 0 0	XXX XXX XXX XXX XXX XXX XXX		0.3 0.0 0.0 0.0 0.0 0.0 0.0	Prior Year	Prior Year  0.4  0.0  0.0  0.0  0.0  0.0  0.0  0.	Traded	Placed (a)
1.1 NAIC 1 1.2 NAIC 2 1.3 NAIC 3 1.4 NAIC 4 1.5 NAIC 5 1.6 NAIC 6 1.7 Totals 2. All Other Governments 2.1 NAIC 1 2.2 NAIC 2 2.3 NAIC 3 2.4 NAIC 4		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	XXX XXX XXX XXX XXX	0 0 0 0 0 0 103,557,216	0.0 0.0 0.0 0.0 0.0 0.0		0.0 0.0 0.0 0.0 0.0	0 0 0 0	0 0 0 0 0 0 0
1.2 NAIC 2		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	XXX XXX XXX XXX XXX	0 0 0 0 0 0 103,557,216	0.0 0.0 0.0 0.0 0.0 0.0		0.0 0.0 0.0 0.0 0.0	0 0 0 0	0 0 0 0 0 0 0
1.3 NAIC 3	6,993,183 0 0 0	, ,	0 0 0 0 0 15,129,291	0 0 0 0 0 3,954,015	7,296,990	XXX XXX XXX XXX	0 0 0 103,557,216	0.0 0.0 0.0 0.0 0.0	, ,	0.0 0.0 0.0 0.0	0 0 0 0 0 103,557,216	
1.4 NAIC 4 1.5 NAIC 5 1.6 NAIC 6 1.7 Totals  2. All Other Governments 2.1 NAIC 1 2.2 NAIC 2 2.3 NAIC 3 2.4 NAIC 4	6,993,183 0 0 0	, ,		3,954,015	7,296,990	XXX XXX XXX	0 0 0 103,557,216	0.0 0.0 0.0 0.3	, ,	0.0 0.0 0.0		
1.5 NAIC 5  1.6 NAIC 6  1.7 Totals  2. All Other Governments  2.1 NAIC 1  2.2 NAIC 2  2.3 NAIC 3  2.4 NAIC 4	6,993,183 0 0 0	, ,		3,954,015 0 0 0 0 0 0 0	7,296,990	XXX XXX XXX	0 0 103,557,216	0.0 0.0 0.3	, ,	0.0 0.0		0 0 0
1.6 NAIC 6	6,993,183 0 0 0	, ,		3,954,015	7,296,990	XXX	103,557,216	0.0	, ,	0.0	0 0 103,557,216	0 0 0
1.7 Totals  2. All Other Governments 2.1 NAIC 1 2.2 NAIC 2 2.3 NAIC 3 2.4 NAIC 4	6,993,183 0 0 0	, ,	0 15,129,291 0 0	0 3,954,015 0 0	7,296,990	XXX	, ,	0.3	, ,		0 103,557,216	0
2. All Other Governments	6,993,183 0 0 0	, ,	0 0 0	3,954,015	7,296,990		, ,		, ,	0.4	103,557,216	0
2.1 NAIC 1			0	0	0	XXX	17 607 338					
2.2 NAIC 2 2.3 NAIC 3 2.4 NAIC 4			0	0	0	XXX	17 607 338					
2.3 NAIC 3	0	0 0 0	0	0	^			0.1	17,819,459	0.1	17,697,338	0
2.4 NAIC 4	0	0	0			XXX	0	0.0	0	0.0	0	0
	0	0   n	_	ļ0 ļ.	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	n	0	0	0	XXX	0	0.0	0	0.0	0	0
2.0 INAIO 0	0		0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6		0	0	0	0	XXX	0	0.0	0	0.0	0	. 0
2.7 Totals	6,993,183	10,704,155	0	0	0	XXX	17,697,338	0.1	17,819,459	0.1	17,697,338	0
3. U.S. States, Territories and Possessions etc.,												·
Guaranteed												ì
3.1 NAIC 1	55,885,149	78,463,354	168,010,295	0	0	XXX	302,358,798	1.0	352,571,253	1.2	302,358,798	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	,0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	. 0
3.7 Totals	55,885,149	78,463,354	168,010,295	0	0	XXX	302,358,798	1.0	352,571,253	1.2	302,358,798	0
4. U.S. Political Subdivisions of States, Territories and												i
Possessions , Guaranteed												ì
4.1 NAIC 1	59,951,959	112,409,940	54,668,302	123,561,641	4,000,668	XXX	354,592,511	1.1	398,517,722	1.4	344,340,186	10,252,325
4.2 NAIC 2	0	0	0	1, 170, 625	0	XXX	1, 170, 625	0.0	0	0.0	0	1 , 170 , 625
4.3 NAIC 3	0	8,698,935	0	0	0	XXX	8,698,935	0.0	8,411,423	0.0	8,698,935	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0		0	0	0	XXX	0	0.0	0	0.0	0	,0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	59,951,959	121,108,875	54,668,302	124,732,267	4,000,668	XXX	364,462,071	1.1	406,929,146	1.4	353,039,121	11,422,950
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												l
	184,248,663	631.650.012	721.105.995	488.994.230	173.490.816	XXX	2.199.489.716	6.9	1.973.491.169	6.9	2.195.112.159	4,377,558
5.2 NAIC 2	n	6, 162,489	10.270.815	14,379,141	n (170,000,010	XXX	30,812,446	0.1	30.882.081	0.1	30.812.446	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
5.3 NAIC 3	n	3,876,363		n	n	XXX	3,876,363	0.0	00,002,001	0.0	0	3,876,363
5.4 NAIC 4	n	n l		n	n	XXX		0.0	n	0.0	n	
5.5 NAIC 5	n	n	 n	n	n	XXX	n	0.0	3,909,798	0.0	n	o
5.6 NAIC 6	n	n l	 0	n	n	XXX	n	0.0		0.0	 n	O
5.7 Totals	184.248.663	641,688,864	731,376,810	503,373,371	173.490.816	XXX	2.234.178.525	7.0	2,008,283,048	7.0	2,225,924,604	8,253,921

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN LIFE INSURANCE COMPANY

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

	Quality and i	viaturity Distributio	II OI All Bollus O	when December 3			ies by Major Types	or issues and inc	IC Designations			
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	i real of Less	Thiough 5 rears	Tillough to reals	Through 20 Tears	Over 20 Tears	Date	Total Culterit Teal	Line 11.7	i iloi i cai	i noi reai	Haueu	i iaceu (a)
6.1 NAIC 1	2,053,560,723	6,720,315,631	3,885,626,439	1,504,906,095	371.352.234	XXX	14,535,761,121	45.7	14.709.743.603	51.5	4.072.015.822	10.463.745.300
6.2 NAIC 2	749.099.998	4,533,932,626	3.837.482.098	1,475,381,505	1,254,390,222	XXX	11.850.286.448	37.3	9.788.392.385	34.2		3, 156, 560, 622
6.2 NAIC 2	44,904,654				1,234,390,222	XXX	630, 125, 430	2.0	559.114.801	2.0	446.640.444	
6.4 NAIC 4	22.901.072	98.695.701	172.543.895	32, 104, 595	8.455.254	XXX	335 . 105 . 438	1.1	148.873.753	0.5	76.235.484	258.869.954
6.5 NAIC 5	5.755.766	16,951,721	7.533.415	2.585.919	8,455,254	XXX		0.1	53.936.107	0.2	, ,	23, 186, 742
											16,536,667	
6.6 NAIC 6	10,141,840	4,385,326	1,147,490	9,088,997	9,185,084	XXX	33,948,739	0.1	15,186,875	0.1		17,412,072
6.7 Totals	2,886,364,053	11,742,932,533	8,067,968,087	3,057,606,624	1,664,052,911	XXX	27,418,924,209	86.3	25,275,247,524	88.4	13,315,664,534	14,103,259,675
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	12,764,962	23,000,000	XXX	35,764,962	0.1	0	0.0		23,000,000
7.2 NAIC 2	0	6,709,091	0	0	0	XXX	6,709,091	0.0	22,806,897	0.1	6,709,091	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	. 0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	6,709,091	0	12,764,962	23,000,000	XXX	42,474,053	0.1	22,806,897	0.1	19,474,053	23,000,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	. 0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX			0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX			0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX			0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	) 0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans	7001	7001	7001	7001	7001		-				-	-
10.1 NAIC 1	50,000,000	214,917,951	234.002.615	20,000,000	0	xxx	518.920.565	1.6	100.342.586	0.4	311.054.882	207.865.683
10.2 NAIC 2	n	243,931,381	122,951,295	19,480,034	19.495.000	XXX	405,857,710	1.3	59,824,268	0.2	340,375,135	65,482,575
10.3 NAIC 3	7,020,550		26,329,441	n	n	XXX	120,256,109	0.4	156,542,965	0.5	22,991,719	97,264,390
10.4 NAIC 4	5,638,300	78,640,246	122,286,137	1,424,580	2,181,552	XXX	210,170,815	0.7	36,793,660	0.1	177,337,192	32,833,623
10.5 NAIC 5		33,196,776	3,064,562	n 1,424,500	n	XXX	36,261,338	0.1	39,287,010	0.1	5,651,340	30,609,998
10.6 NAIC 6	n	n l	n	n	29.089	XXX	29,089	0.0	860 . 161	0.0		29,089
10.7 Totals	62.658.850	657.592.472	508.634.049	40.904.615	21.705.641	XXX	1,291,495,626	4.1	393,650,650	1.4		434,085,358

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.

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year	I Teal Of Less	Through 5 fears	Through to rears	Through 20 rears	Over 20 Tears	Date	Total Current Teal	LINE 11.7	FIIUI TEAI	FIIOI Teal	rraueu	Flaceu (a)
11.1 NAIC 1	(d) .2,430,623,305	7,825,654,334	5,078,542,937	2, 154, 180, 944	579,140,708	٥	18,068,142,228	56.9	XXX	XXX	7,358,901,363	10,709,240,865
11.1 NAIC 1	(d)749,099,998	4,790,735,587	3,970,704,208	1,510,411,305	1,273,885,222	٥	12,294,836,321		XXX	XXX	9,071,622,498	3,223,213,823
		4,790,733,387			1,273,663,222	0	762.956.837				478,331,098	284,625,739
11.3 NAIC 3	(d)51,925,204					0		2.4	XXX	XXX		
11.4 NAIC 4	(d)28,539,372	177,335,947	294,830,032	33,934,096	10,636,807	0	545,276,253	1.7	XXX	XXX	253,572,677	291,703,577
11.5 NAIC 5	(d)5,755,766	50, 148, 497	10,597,977	2,585,919	870,211	0	(c)69,958,371	0.2	XXX	XXX	16,161,631	53,796,740
11.6 NAIC 6	(d) 10,141,840	4,385,326	1,147,490	9,088,997	9,214,173	0	(c) 33,977,827	0.1	XXX	XXX	16,536,667	17,441,161
11.7 Totals	3,276,085,485	13,316,392,636	9,545,786,835	3,743,335,854	1,893,547,027	0	(b) 31,775,147,837	100.0	XXX	XXX	17,195,125,933	14,580,021,904
11.8 Line 11.7 as a % of Col. 7	10.3	41.9	30.0	11.8	6.0	0.0	100.0	XXX	XXX	XXX	54.1	45.9
12. Total Bonds Prior Year												
12.1 NAIC 1	2,745,710,530	7,859,011,638	4,769,851,697	1,716,948,323	565,024,651	0	XXX	XXX	17,656,546,839	61.8	6,925,473,991	10,731,072,848
12.2 NAIC 2	678,820,760	4,305,637,816	4,415,431,997	412,953,470	89,061,589	0	XXX	XXX	9,901,905,632	34.6	6,806,776,227	3,095,129,405
12.3 NAIC 3	71,468,198	365 , 197 , 724	255,092,257	27,867,219	4,443,791	0	XXX	XXX	724,069,189	2.5	433,760,884	290,308,304
12.4 NAIC 4	12,359,978	116,668,546	23,747,318	30,621,855	2,269,717	0	XXX	XXX	185,667,414	0.6	81,768,490	103,898,924
12.5 NAIC 5	14,340,227	57,737,815	22,079,931	1,012,076	1,962,865	0	XXX	XXX	(c)97,132,914	0.3	11,607,051	85,525,863
12.6 NAIC 6	187,219	1,448,636	67,056	563	14,343,562	0	XXX	XXX	(c) 16,047,035	0.1	499,759	15,547,276
12.7 Totals	3,522,886,912	12,705,702,175	9,486,270,256	2, 189, 403, 505	677, 106, 175	0	XXX	XXX	(b) 28,581,369,023	100.0	14,259,886,402	14,321,482,621
12.8 Line 12.7 as a % of Col. 9	12.3	44.5	33.2	7.7	2.4	0.0		XXX	100.0	XXX	49.9	
13. Total Publicly Traded Bonds												
13.1 NAIC 1	666,320,880	3,015,466,788	2,148,954,723	1,114,989,557	413, 169, 415	0	7,358,901,363	23.2	6,925,473,991	24.2	7,358,901,363	XXX
13.2 NAIC 2	468,416,812	3.435.900.259	2.955.990.274	1.124.440.763	1.086.874.389	0	9.071.622.498	28.5	6.806.776.227	23.8	9.071.622.498	XXX
13.3 NAIC 3	32,208,172	307,425,363	124,795,106	6,621,477	7.280.980	0	478.331.098	1.5	433.760.884	1.5	478.331.098	XXX
13.4 NAIC 4	5.850.414	78.517.647	154.420.227	5.954.380	8.830.008	0	253.572.677	0.8	81.768.490	0.3	253.572.677	XXX
13.5 NAIC 5	2,139,233	9,270,682	3,371,200	1,265,330	115.185	0	16,161,631	0.1	11,607,051	0.0	16,161,631	XXX
13.6 NAIC 6	2.882.550	2,766,683	1.071.149	631.201	9.185.084	0	16.536.667	0.1	499.759	0.0	, ,	XXX
13.7 Totals	1,177,818,061	6,849,347,422	5.388.602.679	2,253,902,709	1,525,455,062	0	17, 195, 125, 933	54.1	14.259.886.402	49.9		
13.8 Line 13.7 as a % of Col. 7	6.8	39.8	31.3	13.1	8.9	0.0		XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7,							100.0				100.0	
Section 11	3.7	21.6	17.0	7.1	4.8	0.0	54.1	XXX	XXX	XXX	54.1	XXX
14. Total Privately Placed Bonds	<b></b>	2					• • • • • • • • • • • • • • • • • • • •	7000	7000	7000	J	7000
14.1 NAIC 1	1,764,302,425	4.810.187.546	2.929.588.214	1,039,191,387	165.971.294	0	10.709.240.865	33.7	10.731.072.848	37.5	XXX	10,709,240,865
14.2 NAIC 2	280,683,185	1,354,835,329	1,014,713,934	385,970,542	187.010.833		3.223.213.823	10.1	3.095.129.405	10.8	XXX	3,223,213,823
14.3 NAIC 3	19.717.032	160.707.581	65.169.085	26.513.116	12.518.926	٥	284.625.739	0.9	290.308.304	1.0		284.625.739
14.4 NAIC 4	22,688,958	98.818.300	140,409,804	27,979,715	1.806.798	٥	291,703,577	0.9	103,898,924	0.4	XXX	291,703,577
14.4 NAIC 4	3,616,533	40,877,815	7,226,777	1,320,589	755,026		53,796,740	0.2	85,525,863	0.3	XXX	53,796,740
14.5 NAIC 5	7,259,290	1,618,644	76,342	8,457,796	29.089	0	17,441,161	0.1	15,547,276	0.1	XXX	17,441,161
	2,098,267,424				368,091,965	0		45.9		50.1		14,580,021,904
14.7 Totals		6,467,045,214	4, 157, 184, 155	1,489,433,145		0	14,580,021,904		14,321,482,621		XXX	
14.8 Line 14.7 as a % of Col. 7	14.4	44.4	28.5	10.2	2.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7,	6.6	20.4	13.1	4.7	1.2	0.0	45.9	XXX	XXX	xxx	xxx	45.9
Section 11	0.0	20.4	13.1	4.7	1.2	0.0	45.9	XXX	XXX	XXX	XXX	45.9

<sup>(</sup>a) Includes \$ ......12,216,064,127 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

<sup>(</sup>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.

#### 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 Over 1 Year Over 5 Years Over 10 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date **Total Current Year** Line 11.08 Prior Year Prior Year Traded Placed 1. U.S. Governments 1.01 Issuer Obligations 5,364,537 .6,463,857 .3,747,952 ..700, 124 16.276.469 17.877.910 .16,276,469 .XXX. 0.1 0.1 1.02 Residential Mortgage-Backed Securities .14.437.712 .50.374.355 ..11.381.340 .3.253.891 7.296.990 .86.744.288 0.3 .84.743.081 .0.3 86.744.288 XXX 1.03 Commercial Mortgage-Backed Securities .181,380 ...355,079 536.459 0.0 ..1,440,057 .536,459 0.0 .XXX. 1.04 Other Loan-Backed and Structured Securities Λ Λ Λ XXX 0.0 0.0 0 1.05 Totals 19.983.629 57.193.291 15.129.291 3.954.015 7.296.990 XXX 103.557.216 0.3 104.061.048 0.4 103.557.216 2. All Other Governments 2.01 Issuer Obligations 6.993.183 17.697.338 0.1 17.819.459 17.697.338 10.704.155 XXX 0.1 2.02 Residential Mortgage-Backed Securities XXX 0.0 .0.0 2.03 Commercial Mortgage-Backed Securities ( 0 .XXX. 0.0 0.0 2.04 Other Loan-Backed and Structured Securities . XXX 0.0 0.0 Λ 0 0 10,704,155 2.05 Totals 6.993.183 0 0 17.697.338 0.1 17.819.459 17.697.338 XXX 0.1 3. U.S. States, Territories and Possessions, Guaranteed 3.01 Issuer Obligations 55.885.149 .78.463.354 168.010.295 XXX .302.358.798 .1.0 .352.571.253 ..1.2 302.358.798 3.02 Residential Mortgage-Backed Securities XXX 0.0 0.0 3.03 Commercial Mortgage-Backed Securities 0 XXX .0.0 .0.0 3.04 Other Loan-Backed and Structured Securities 0.0 0.0 0 XXX 352,571,253 3.05 Totals 55,885,149 78,463,354 168,010,295 XXX 302,358,798 1.0 1.2 302,358,798 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed 4.01 Issuer Obligations 59.951.959 121.108.875 54.668.302 124.732.267 4.000.668 .364,462,071 406.929.146 .353,039,121 11.422.950 .XXX .1.1 1.4 4.02 Residential Mortgage-Backed Securities XXX 0.0 0.0 4.03 Commercial Mortgage-Backed Securities .XXX. 0.0 0.0 4.04 Other Loan-Backed and Structured Securities . XXX 0.0 0.0 Λ Λ 4 05 Totals 59.951.959 121.108.875 54.668.302 124.732.267 406.929.146 353.039.121 11.422.950 4.000.668 XXX 364.462.071 1.1 1.4 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed 5.01 Issuer Obligations 84.365.580 242.142.691 486.636.331 331.410.030 33.742.645 1, 178, 297, 276 3.7 .1, 173, 250, 630 5.046.647 .XXX. 1,303,846,935 4.6 5.02 Residential Mortgage-Backed Securities 54.084.747 246.715.984 168.370.951 126.669.459 29.501.257 XXX .625,342,398 .2.0 72.018.709 0.3 625.342.398 5.03 Commercial Mortgage-Backed Securities ...3,207,274 ...3,207,274 0.0 ..3, 179, 944 .3,207,274 ..0.0 .XXX 5.04 Other Loan-Backed and Structured Securities 45,798,336 76.369.529 45.293.882 427,331,577 629,237,459 427,331,577 149.622.915 110.246.914 XXX 1.3 2.2 5.05 Totals 184.248.663 641.688.864 731.376.810 503.373.371 173.490.816 XXX 2.234.178.525 7.0 2.008.283.048 7.0 2.225.924.604 8.253.921 6. Industrial and Miscellaneous 6.01 Issuer Obligations .1,525,217,703 6.605.045.177 5.780.229.355 2.089.837.156 .1,433,891,445 XXX 17.434.220.836 15.156.180.170 53.0 12.176.873.706 5.257.347.130 6.02 Residential Mortgage-Backed Securities 578, 139, 466 322,448,752 132,109,598 .66,731,462 1,401,039,922 1,642,316,072 552,130,838 848,909,083 .301,610,643 4.4 ..5.7 XXX 6.03 Commercial Mortgage-Backed Securities 118.140.779 589.941.179 86.583.467 20.619.440 3.520.877 818.805.742 2.6 598.356.743 353.469.425 465.336.317 XXX 2.1 6.04 Other Loan-Backed and Structured Securities 941,394,928 3,969,806,711 1.878.706.512 815.040.430 159.909.128 XXX 7,764,857,710 24.4 7,878,394,539 27.6 233.190.564 7.531.667.145 6.05 Totals 2.886.364.053 11.742.932.533 8.067.968.087 3.057.606.624 1.664.052.911 XXX 27.418.924.209 86.3 25,275,247,524 88 4 13.315.664.534 14.103.259.675 7. Hybrid Securities 7.01 Issuer Obligations .6.709.091 .12.764.962 23.000.000 .42.474.053 .0.1 22.806.897 .19.474.053 .23.000.000 XXX .0.1 7.02 Residential Mortgage-Backed Securities 0 XXX 0.0 0.0 7.03 Commercial Mortgage-Backed Securities 0 XXX .0.0 .0.0 7.04 Other Loan-Backed and Structured Securities 0 0.0 0 XXX 0.0 7.05 Totals 6,709,091 12,764,962 23,000,000 42,474,053 22,806,897 19.474.053 23,000,000 0 XXX 0.1 0.1 8. Parent, Subsidiaries and Affiliates 8.01 Issuer Obligations .XXX 0.0 0.0 n 8.02 Residential Mortgage-Backed Securities ..0 Λ .XXX. 0.0 0.0 Λ n 8.03 Commercial Mortgage-Backed Securities .0.0 .0.0 n .XXX. n 8.04 Other Loan-Backed and Structured Securities 0 XXX 0.0 0.0 8.05 Affiliated Bank Loans - Issued .XXX. 0.0 0.0 8.06 Affiliated Bank Loans - Acquired 0 0 0 0 Λ 0 XXX 0.0 Λ 0.0 0 8.07 Totals 0 0 0.0 0.0 0 0 0 0 0

XXX

14.07 Unaffiliated Bank Loans

14.09 Line 14.08 as a % of Col. 7

14.10 Line 14.08 as a % of Line 11.08, Col. 7,

14 08 Totals

Section 11

12.658.850

14.4

6.6

.2.098.267.424

166.137.643

44.4

20.4

.6.467.045.214

223.259.777

.28.5

13.1

.4.157.184.155

25.000.000

.10.2

4.7

1.489.433.145

7.029.089

.2.5

1.2

.368.091.965

XXX

0.0

0.0

434.085.358

.100.0

45.9

.14.580.021.904

375.950.736

.14.321.482.621

.XXX..

XXX

1.4

45.9

XXX

XXX

XXX

XXX

XXX.

XXX

1.3

.50.1

.XXX

XXX

434.085.358

.100.0

45.9

.14.580.021.904

#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN LIFE INSURANCE COMPANY

#### 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 Over 1 Year Over 10 Years Over 5 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date **Total Current Year** Line 11.08 Prior Year Prior Year Traded Placed 9. SVO Identified Funds 9.01 Exchange Traded Funds Identified by the SVO 0.0 0.0 XXX XXX XXX XXX XXX 10. Unaffiliated Bank Loans 10.01 Unaffiliated Bank Loans - Issued 125, 123, 494 20.000.000 145, 123, 494 0.5 0.0 145, 123, 494 .XXX. 10.02 Unaffiliated Bank Loans - Acquired . 62.658.850 657.592.472 383.510.555 20.904.615 21.705.641 1,146,372,132 3.6 393.650.650 857.410.268 288.961.864 XXX 1.4 10.03 Totals 62.658.850 657 592 472 508.634.049 40.904.615 21.705.641 1.291.495.626 4.1 393.650.650 857.410.268 434.085.358 XXX 11. Total Bonds Current Year 11.01 Issuer Obligations ..1,737,778,110 7.070.637.200 6,493,292,234 2.559.444.539 1.494.634.758 XXX 19,355,786,842 60.9 XXX XXX. 14.058.970.115 5.296.816.727 11.02 Residential Mortgage-Backed Securities .370 . 133 . 103 .875.229.806 .502.201.043 .262.032.948 .103.529.709 XXX ..2.113.126.608 .6.7 XXX XXX .1.264.217.525 848 909 083 11.03 Commercial Mortgage-Backed Securities .118,322,159 .593,503,532 .86,583,467 .20,619,440 ..3,520,877 XXX. .822,549,474 .2.6 XXX. XXX. .354,005,884 .468,543,591 11.04 Other Loan-Backed and Structured Securities . .987.193.264 .4.119.429.627 .1.955.076.041 .860.334.312 270.156.042 ..8.192.189.286 .25.8 XXX .660.522.141 ..7.531.667.145 XXX XXX 11.05 SVO Identified Funds XXX XXX XXX XXX XXX 0.0 XXX XXX 11.06 Affiliated Bank Loans XXX 0.0 XXX XXX 11.07 Unaffiliated Bank Loans 62,658,850 657,592,472 508,634,049 40,904,615 21,705,641 1,291,495,626 4.1 857.410.268 434,085,358 XXX XXX XXX 3,743,335,854 1,893,547,027 17, 195, 125, 933 .14,580,021,904 11.08 Totals .3,276,085,485 13,316,392,636 9,545,786,835 .31,775,147,837 100.0 XXX XXX 11.09 Line 11.08 as a % of Col. 7 10.3 41 9 30 0 11.8 6.0 0.0 100.0 XXX XXX XXX 54.1 45.9 12. Total Bonds Prior Year 12.01 Issuer Obligations .2, 121, 240, 786 .6,828,400,192 .7,079,832,623 .983,607,075 .264,951,093 XXX XXX XXX ..17,278,031,768 60.5 .12,253,658,564 .5,024,373,204 12.02 Residential Mortgage-Backed Securities .411,635,375 .692.387.282 .467.839.144 154.967.563 .72.248.497 XXX XXX XXX .1.799.077.863 .6.3 824.908.770 ..974.169.092 12.03 Commercial Mortgage-Backed Securities ..10,492,603 ..118,783,509 .436,681,681 ...33, 113, 019 ..3,905,931 .XXX XXX XXX ..602,976,744 ..2.1 .349,419,890 .253,556,854 335,934,877 12.04 Other Loan-Backed and Structured Securities . .865.641.142 .4.464.701.995 .1.801.017.720 1.040.336.264 .8.507.631.998 .29.8 .814.199.263 ..7.693.432.734 XXX XXX XXX 12.05 SVO Identified Funds XXX. XXX XXX 0.0 .XXX. XXX XXX XXX 12.06 Affiliated Bank Loans Λ XXX XXX XXX ..0.0 12.07 Unaffiliated Bank Loans 5,586,100 283,531,024 104,467,750 65,776 XXX XXX XXX 393,650,650 17.699.914 375,950,736 1.4 12.08 Totals. 3.522.886.912 12.705.702.175 9.486.270.256 2.189.403.505 677.106.175 XXX XXX 28.581.369.023 100.0 14.259.886.402 14.321.482.621 12.09 Line 12.08 as a % of Col. 9 0.0 XXX 33.2 2.4 XXX XXX 50 1 13. Total Publicly Traded Bonds 13.01 Issuer Obligations 4.675.138.188 1.296.502.523 .14.058.970.115 .12.253.658.564 42.9 806.022.511 .5.309.007.844 1.972.299.050 XXX 14.058.970.115 XXX 13.02 Residential Mortgage-Backed Securities 199.123.009 550.505.999 275.384.435 169,950,843 69,253,238 XXX 1.264.217.525 4.0 824.908.770 2.9 1.264.217.525 XXX 13.03 Commercial Mortgage-Backed Securities . .54,776,192 .287,490,646 ...11,739,046 .XXX. .354,005,884 349.419.890 .354,005,884 XXX ..1.1 ..1.2 13.04 Other Loan-Backed and Structured Securities . .67,896,349 210.888.103 140,966,739 .95,748,201 .145,022,748 .XXX .660,522,141 .2.1 ..814, 199, 263 .2.8 .660,522,141 XXX. 13.05 SVO Identified Funds XXX XXX XXX XXX XXX .0.0 0.0 XXX 13.06 Affiliated Bank Loans XXX 0.0 0.0 XXX 50,000,000 13.07 Unaffiliated Bank Loans 491.454.829 285.374.272 15.904.615 14.676.552 XXX 857.410.268 2.7 17.699.914 0.1 857.410.268 XXX 13 08 Totals .1.177.818.061 6.849.347.422 5.388.602.679 2.253.902.709 1.525.455.062 .17.195.125.933 .54.1 14.259.886.402 49.9 17.195.125.933 XXX 0.0 13.09 Line 13.08 as a % of Col. 7 6.8 39.8 .13.1 100.0 XXX. .XXX 100.0 31.3 8.9 XXX. XXX 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 3.7 21.6 17.0 7.1 4.8 0.0 54.1 XXX XXX XXX 54.1 XXX 14. Total Privately Placed Bonds 14.01 Issuer Obligations .931,755,599 1,761,629,356 .1,818,154,046 587,145,490 198, 132, 235 .5,296,816,727 16.7 5,024,373,204 .17.6 5,296,816,727 XXX XXX 974, 169, 092 14.02 Residential Mortgage-Backed Securities 171.010.093 324.723.807 226.816.608 92.082.105 34.276.471 XXX 848.909.083 2.7 3.4 XXX 848.909.083 14.03 Commercial Mortgage-Backed Securities 63.545.967 306.012.886 20.619.440 468.543.591 253,556,854 468.543.591 74.844.421 3.520.877 XXX 1.5 0.9 XXX 14.04 Other Loan-Backed and Structured Securities . 919.296.915 3.908.541.523 1.814.109.303 764,586,111 125.133.294 7.531.667.145 23 7 7.693.432.734 26.9 ..7,531,667,145 .XXX XXX, 14.05 SVO Identified Funds XXX .XXX.. XXX XXX. XXX ..0.0 .0.0 XXX 14.06 Affiliated Bank Loans .XXX 0.0 0.0 XXX,

# **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4 Other Short-term	5 Investments in Parent.
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	1,002,537,349	1,002,537,349	0	0	0
Cost of short-term investments acquired	1,152,817,938	1, 152, 817, 938	0	0	0
Accrual of discount	1,267,117	1,267,117	0	0	0
Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	2,640,722	2,640,722	0	0	0
Deduct consideration received on disposals	1,682,648,804	1,682,648,804	0	0	0
7. Deduct amortization of premium	187,313	187,313	0	0	0
Total foreign exchange change in book/adjusted carrying value	0				
Deduct current year's other than temporary impairment recognized	6,486	6,486	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	476,420,524	476,420,524	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	476,420,524	476,420,524	0	0	0

<sup>(</sup>a) Indicate the category of such assets, for example, joint ventures, transportation equipment: N/A

# 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)	887.713.349
2.	Cost paid/(consideration received) on additions:	, ,,,,
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	432.557.678
3.	Unrealized valuation increase/(decrease):	,,,,,
	3.1 Section 1, Column 17	
	3.2 Section 2, Column 19	(613,415,216)
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	0
6.	Considerations received/(paid) on terminations, Section 2, Column 15	0
7.	Amortization:	
	7.1 Section 1, Column 19	
	7.2 Section 2, Column 210	0
8.	Adjustment to the book/adjusted carrying value of hedged item:	
	8.1 Section 1, Column 20	
	8.2 Section 2, Column 23	0
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Section 1, Column 180	
	9.2 Section 2, Column 20	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	706,855,811
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	706,855,811
	SCHEDULE DB - PART B - VERIFICATION  Futures Contracts	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	

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)
	Add:
0	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
	Change in amount recognized  3.23 Section 1, Column 19, current year to date in lust
	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)

# Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N} \ {f O} \ {f N} \ {f E}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  ${f N} \ {f O} \ {f N} \ {f E}$ 

# ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN LIFE INSURANCE COMPANY **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying \	/alue Check
1.	Part A, Section 1, Column 14.	706,855,811	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		706,855,811
4.	Part D, Section 1, Column 6	706,855,811	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Che	ck
7.	Part A, Section 1, Column 16	706,855,811	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		706,855,811
10.	Part D, Section 1, Column 9	706,855,811	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure	Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

#### **SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents) 2 Money Market Total Bonds Mutual funds Other (a) 1. Book/adjusted carrying value, December 31 of prior year .1,084,926,782 .546,675 .1,084,380,107 0 .28,528,066,742 10,090,669,260 .18,437,397,482 0 2. Cost of cash equivalents acquired . ...732,556 ...732,556 0 3. Accrual of discount .... Unrealized valuation increase (decrease) ..0 .(45,584) 0 ..(45,584) 0 5. Total gain (loss) on disposals .29,334,620,480 .9,934,718,018 .19,399,902,461 6. Deduct consideration received on disposals .15,329 .15,329 0 Deduct amortization of premium ... 8. Total foreign exchange change in book/adjusted carrying value 0 ..0 Deduct current year's other than temporary impairment recognized 9. 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-.279,044,687 .157,169,559 .121,875,127 .0 7+8-9) ..0 Deduct total nonadmitted amounts . 157, 169, 559 279,044,687 121,875,127 Statement value at end of current period (Line 10 minus Line 11)

<sup>(</sup>a) Indicate the category of such investments, for example, joint ventures, transportation equipment: N/A

# **SCHEDULE A - PART 1**

Showing All Real Estate OWNED December 31 of Current Year

1	2					7	8	9	10	Chan	ances	16	17			
		3	4	1						11	12	13	14	15	1	
		0	7											Total Foreign		
													Total	Exchange	Gross Income	
											Current Veerle				Earned Less	
								Decit (Adrianta)			Current Year's		Change in	Change in		<b>-</b>
								Book/Adjusted			Other-Than-	Current Year's		Book/	Interest	Taxes,
					Date of		Amount of	Carrying Value	Fair Value	Current Year's		Change in	Adjusted	Adjusted	Incurred on	Repairs and
				Date	Last		Encum-	Less Encum-	Less Encum-	Depre-	Impairment	Encum-	Carrying Value	Carrying	Encum-	Expenses
Description of Property	Code	City	State	Acquired	Appraisal	Actual Cost	brances	brances	brances	ciation	Recognized	brances	(13-11-12)	Value	brances	Incurred
										<b></b>						
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0699999 - Totals																

# **SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED and Additions Made During the Year

1			1	5	6	7	Q	٥
'	Location		7	3	0	/	3	3
	Location							
	2	3						Additional
					Actual Cost		Book/Adjusted	Investment
			Date		at Time of	Amount of	Carrying Value	Investment Made After
Description of Property	City	State	Acquired	Name of Vendor	Acquisition	Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Acquisition
Building, Land, and Improvements	Georgetown	MD.	07/30/1999 8	kipjack Cove Resort ailfish Marina Resort				
Building, Land, and Improvements	Palm Beach	FL	07/16/2004 9	ailfish Marina Resort				687,760
Building, Land, and Improvements	Charleston	SC.	05/01/20020	harleston Harbor Resort and Marina				
0199999. Acquired by Purchase					0	0	0	1,147,246
0100000.7toquired by 1 dronade					· ·	, and the second		1, 147,240
							-	
			•					
			•					
			•					
			ļ					
			ļ					
0399999 - Totals			<u>.</u>		0	0	0	1,147,246

# **SCHEDULE A - PART 3**

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

			<u> </u>	lowing All Real Estate Dic		raining tino i													
1	Location 4 5		6	7	8	Change in	Book/Adjusted	d Carrying Va	<u>alue Less En</u>	cumbrances	14	15	16	17	18	19	20		
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
															F!				
						Permanent			Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/	Change in	Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior				Value			During	on	on (2000)		Encum-	Expenses
December of December	0''	0		No				Depre-	Impairment	Encum-		Carrying	on		-		on		
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
				AFG Real Estate Holding Company,															
Building, Land, and Improvements	Georgetown	MD	05/28/2021	LLC	10,280,789		3, 190, 236	32,710	ô		(32,716)		3, 172, 844	3, 172, 844			0	470,834	469,781
				AFG Real Estate Holding Company,															
Building, Land, and Improvements	Palm Beach	FL	05/28/2021	LLC	49,871,316		35,046,226	406, 13	2		(406, 132)		35,327,854	35,327,854			0	7,480,493	4,828,269
				AFG Real Estate Holding Company,															
Building, Land, and Improvements	Charleston	SC	05/28/2021	LLC	42,065,101		27,814,530	942,03	3		(942,038)		27,316,654	27,316,654			0	3,926,262	2,831,530
0199999. Property Disposed	d				102,217,206	0	66,050,992	1,380,88	6 0	0	(1,380,886)	0	65,817,352	65,817,352	0	0	0	11,877,589	8,129,580
	[												1					1	[ <b>]</b>
0399999 - Totals	1	F	The second secon		102 . 217 . 206	0	66,050,992	1.380.88	6 0	0	(1.380.886)	0	65,817,352	65.817.352	0	0	0	11,877,589	8.129.580

1	2		Location	5	1 6	7	NED December 3	. S. Surione Tol		ook Value/Recorde	ed Investment		14	15
·		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	- 7	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1550201J1		Various			07/01/2021	3.687	8,936,113		(62)				18,937,659	
155020JK7 155020KL3		Various			09/01/2021	2.870	28,847,204		(2,655)				60,276,463	
155020KL3		Various	IX		10/01/2021	2.990 2.180	16,885,386 35,661,436		(150)					
155020MN7		Various	CA		12/01/2021	2.993	24,906,699						24,800,029	
15912ZAB3		Various	CA		12/13/2021	5.020	21, 128, 118		(4,066)				20,622,199	
709301KJ3		Various	FL		07/01/2021	4.168	56,828,647		(19,212)				136,789,640	
709301LK9		Various	ΤX		08/02/2021	3.772	100,690,162		(1,455)				348,003,512	
709301ML6		. Various	MD		09/01/2021	3.830	102,926,242		(35,975)				212,369,349	
709301NM3		. Various	TX		10/01/2021	3.470	108, 173,880						108, 170, 245	
7093010N0		. Various	TX		11/01/2021	3.590	105,587,016		(55,274)				101,402,461	
709301P07		Various	IX		12/01/2021	2.750	77,878,960		(5, 177)		-			
92838ZMM6		Various			09/27/2021	5.536	35,724,974	<b> </b>	(14,618)		-		71,215,492	
92838ZMN4		Various	CA		10/22/2021	4.950 4.080			(5,403)		-		29,439,490	10/22/2021
Old Standard		Cincinnati	 ΩH		01/01/2006	7.001							286,000	
	n good eta	anding - Residential mortgages-a	all other		01/01/2000		817.062.004	(	0 (143,273)			Λ	1.260.042.876	
019999ZZ7	ii good sia	West Bloomfield	Ini		03/31/2017	5.277	24,467,530		(143,273)		0	U	58,730,000	
10802ZZZ7		Greensboro	NC:		05/08/2020	2.841	17,795,967						25,750,000	
10805ZZZ4		Itasca	IL		12/22/2021	2.990								
165421ZZ4		Cape Cod	MA		05/06/2016	5.068	32,518,465						67,900,039	
212555ZA7		Philadelphia	PA		01/31/2012	6.133	13,973,168						24,000,000	12/13/2017
22763ZZZ9		. Channahon	IL		09/10/2021	1.756	6,582,000						40,450,000	
275222ZZ3		. Austin	TX		04/26/2017	4.567	19,460,611						34,600,000	
290600ZB4		Jacksonville	<u>FL</u>		08/22/2018	5. 159	24,699,699						41,000,000	
290700AB9		Memphis			11/07/2019	5.266	22,874,841						38,800,000	
292777ZZ5		Pflugerville			12/22/2021	4.625 3.095							59,700,000 394,575,000	
353555ZZ1		Franklin	TN		11/01/2018	5.270								
37871ZZZ6		Chicago			11/19/2021	3.064	11,220,000						64,250,000	
380555ZZ8		Indianapolis	IN.		02/22/2019	4.579	20,651,710						34,500,000	
38519ZZZ2		Austin	TX		12/15/2021	2.860	9,500,000						34,902,240	
43805ZZZ5		Beaverton	OR		07/16/2019	4.695	22,000,225						30,300,000	06/01/2020
440555ZZ6		Houston	TX		06/28/2018	5.100	37,044,344						71,000,000	
47642ZZZ3		Columbus	OH		11/20/2020	3. 195	35,700,000						48,251,000	
494266ZZ5		. The Woodlands			03/25/2015	4.516	20,210,080						35, 180,000	
502413ZZ3		Salt Lake City	UI	·····	11/08/2013 05/28/2015	5.020 4.517	11,253,596 22,054,830							
560222ZA2		Lincolnshire			01/24/2019	5.226	17,060,951						27,200,000	
57163ZZZ1		Portland	OR		09/17/2019	4.491							35,000,000	
624999ZZ4		Tucson	AZ.		06/30/2014	4.770	17,350,787						45,810,000	
68253ZZZ9		Colorado Springs	CO		12/17/2019	3.937	22, 150, 846						40,400,000	06/30/2021
70068ZZZ0		Denver			07/29/2021	3.013	13,000,001						41,893,285	
70069ZZA4		Louisville	KY		04/29/2020	2.841	8,500,000				-		11,333,333	
70069ZZB2		. Louisville	KY		04/29/2020	2.841	3,500,000				-		4,666,667	
70475ZZZ7 74951ZZA7		Kendall   Sacramento			08/15/2019	3.832 4.718					-		134,000,000	
77829ZZZ5		Dallas	TY		08/27/2021	2.685		····			-		31,901,237	
79388ZZZ4		Middleburg	VA		11/19/2019	3.805							143,350,000	
797240ZA9		Destin	FL		12/19/2013	5.222	21,643,843						159,870,000	
797241ZB5		Miramar Beach	FL		06/17/2019	5.975	17,043,890						30,100,000	
797241ZZ2		Miramar Beach	FL		11/01/2018	6.069	46,919,410						106,218,000	05/01/2020
80403ZZZ3		. Indianapolis	IN		11/21/2019	3.901	29,000,000						42,300,000	
816849ZZ9		Orlando	FL		05/17/2013	4.513	9,328,284						18,000,000	
86167ZZZ6		Denver			05/05/2020	2.841	27,773,603				-		41,750,000	
880222770		Brooklyn	NY		11/09/2017	4.719	25,100,000				-		31,817,839	
90399ZZZ8 91831ZZZ2		Indianapolis		······	08/27/201908/19/2020	5.023 3.094	21,478,013 30,045,120				-		32,000,000 .42,240,000	
95241ZZZ7		Charleston	SC		11/04/2021	2.718					-			
95644ZZZ0		Denver			12/05/2019	4.212	71,600,000						99,200,000	
002444776		Lohi	IIT		02/24/2014	4 658	19 160 109						49 199 000	

# **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

				0.1011		ago Loano O II	1122 2000111201 0	or ourient rea						
1	2		Location	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
		-					Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	` Accretion ´	Recognized	and Other	Book Value	Buildings	Valuation
0599999. Mortgages in	good sta	nding - Commercial mortgages-a	II other				1,121,785,548	0	0	0	0	0	2,616,300,174	XXX
11373ZZZ4		Clearwater	FL		09/30/2019	4.059	5,854,279		0					12/31/2021
209999ZA2		Charleston	SC		09/30/2019	3.618	80,000,000						123,076,923	12/31/2021
209999ZB0		Charleston	SC		11/15/2019	3.309	44,500,000							12/31/2021
209999ZC8		Charleston	SC		06/18/2020	3.308	39,959,924							12/31/2021
86612ZZZ7		New York	NY		04/20/2021	5.000	18,599,753		3					12/31/2021
903666ZZ1		Austin	TX		03/01/2018	4.750	20,271,523						27,028,698	12/31/2021
0699999. Mortgages in	good sta	nding - Mezzanine Loans					209, 185, 479	0	4	0	0	0	314,661,984	XXX
0899999. Total Mortgag	ges in god	od standing					2,148,033,031	0	(143, 269)	0	0	0	4, 191, 005, 034	
1699999. Total - Restru	ictured M	ortgages					0	0	0	0	0	0	0	XXX
OCWEN OWLIC		Cincinnati	OH		01/01/2006	7.001	49,376							01/01/2006
Old Standard		Cincinnati	OH		01/01/2006	7.001	386,693						707,416	
1999999. Mortgages wi	th overdu	e interest over 90 days-Resident	ial mortgages-all other				436,069	0	0	0	0	0	804,416	XXX
2499999. Total - Mortga	ages with	overdue interest over 90 days					436,069	0	0	0	0	0	804,416	XXX
	ages in th	e process of foreclosure	·				0	0	0	0	0	0	0	XXX
3399999 - Totals							2,148,469,101	0	(143,269)	0	0	0	4, 191, 809, 450	XXX

General	Interrogatory

1.	Mortgages in good standing \$	unpaid taxes \$	18, 154, 145 interest due and unpaid.	
0	D t t		interest director and consist	

interest due and unpaid.

# **SCHEDULE B - PART 2**

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

		ng All Mortgage Loans AC	QUINED AND ADD	THOMS WADE During	ine Current real			
1	Location		4	5	6	/	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
1550201J1	Various	TX			3.687			18,937,659
155020JK7	Various	FL		09/01/2021	2.870			
155020KL3	Various	TX		10/01/2021	2.990	18,038,848		16,886,245
155020LM0	Various	FL		11/01/2021	2.180			35,581,652
155020MN7	Various	CA		12/01/2021	2.993	24,906,433		24,800,029
15912ZAB3	Various			12/13/2021	5.020	21, 132, 184		
709301KJ3	Various	FL			4.168			136,789,640
709301LK9	Various	TX		08/02/2021	3.772	124,783,915		348,003,512
709301ML6	Various	MD		09/01/2021	3.830	114,515,815		212,369,349
709301NM3	Various	TX		10/01/2021	3.470	114,830,055		
7093010N0	Various	TX		11/01/2021	3.590	108,444,987		101,402,461
709301P07	Various	TX		12/01/2021	2.750			
92838ZMM6	Various				5.536	41,871,465		71,215,492
92838ZMN4	Various			10/22/2021	4.950			29,439,490
BC00822437	Various			12/22/2021	4.080			0
	anding - Residential mortgages-all other					897,097,627	0	1,259,756,876
10805ZZZ4	I tasca	IL		12/22/2021	2.990	15,000,001		71,073,534
22763ZZZ9	Channahon	IL			1.756	6,582,000		40,450,000
30164ZZZ7	Chandler	AZ		12/22/2021	3.095			394,575,000
37871ZZZ6	Chicago	IL		11/19/2021	3.064	11,220,000		64,250,000
38519ZZZ2	Austin	TX		12/15/2021	2.860	9,500,000		34,902,240
43805ZZZ5	Beaver ton	0R			4.695			30,300,000
57163ZZZ1	Portland	OR.			4.439		2,040,000	35,000,000
67418ZZZ3	Anaheim	CA		09/09/2021	2.816	23,965,042		34,498,621
68253ZZZ9	Colorado Springs			12/17/2019	3.911	1,692,000		40,400,000
70068ZZZ0	Denver				3.013	13,000,001		41,893,285
74951ZZA7	Sacramento			10/31/2019	4.718		2,836,900	62,100,000
77829ZZZ5	Dallas	TX		08/27/2021	2.709	10,000,001		31,901,237
797241ZZ2	Miramar Beach	FL		11/01/2018	5.985		2,800,450	106,218,000
95241ZZZ7	Charleston	SC		11/04/2021	2.718	19,875,000		
	anding - Commercial mortgages-all other	·		·		150, 141, 465	8,587,542	1,067,061,917
86612ZZZ7	New York	NY		04/20/2021	5.000			24,799,666
0699999. Mortgages in good sta						18,611,883	0	24,799,666
0899999. Total Mortgages in go	ood standing					1,065,850,975	8,587,542	2,351,618,459
1699999. Total - Restructured M						0	0	0
2499999. Total - Mortgages with	h overdue interest over 90 days					0	0	0
3299999. Total - Mortgages in th	he process of foreclosure					0	0	0
3399999 - Totals						1,065,850,975	8,587,542	2,351,618,459

# **SCHEDULE B - PART 3**

Loan Number   City				Snowing	All Mortgage	Loans DISPO	DSED, Trans	ferred or Rep	baid During ti	ne Current Y	ear						
Loan Number   City	Location		4	5	6	7		Change	in Book Value	Recorded Inve	estment		14	15	16	17	18
O21445Z77	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
O21445ZZ7						Recorded			Current				Recorded				
O21445Z27						Investment			Year's Other-		Total		Investment		Foreign		
O21445Z77						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
O21445Z77						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
O21445Z77			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
O21445Z77	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
Coral Gables		VI	1,900	04/06/2017	12/09/2021	74,836,503	(Decrease)	77 (001011011	recognized	Otrici	0.0.10.11)	DOOK VAIGE	74,836,503	76,062,976	Бюроса	1,226,473	
114840ZAL2		UT		09/22/2016	11/19/2021						0		26,907,603	26,907,603			1,220,470
25486ZZZ8		FL		08/12/2016	09/07/2021	29,203,956		0			0		29,203,956	29,203,956			
28413ZZZO	Beach	FL		12/19/2019	12/17/2021	31,093,144					0		31,093,144	31,093,144			
674182ZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZ		AZ		11/02/2020	12/23/2021	44,450,000					0		44,450,000	44,450,000			
696551Z26		TX		10/29/2020	12/03/2021	38,500,000					0		38,500,000	38,500,000			
T4951ZZY5		CA		09/09/2021	12/15/2021	0					0		23,965,042	23,965,042			
B26666Z55		CATX	<b> </b>	10/17/2013	11/02/2021	15,514,467					ļ0		15,514,467	15,514,467			ļ
Say   Say		TX		12/06/2013	10/01/2021	14,302,689 54,300,178					0		14,302,689	14,302,689		3, 138, 854	3, 138, 854
945666Z1 Boca Raton 95555Z73 Phoenix  O199999. Mortgages closed by repayment  019992Z7 West Bloomield		IXCA		12/20/2018	12/02/2021						0 n		54,300,178	57,439,032		3, 138,854	3, 138,834
955555Z23 Phoenix  O199999. Mortgages closed by repayment  019999Z7 West Blomfield  11973ZZ74 Clearwater  155020LJ1 Various  155020LK7 Various  155020LK3 Various  165421Z24 Cape Cod  212555ZA7 Philadelphia  27522ZZ73 Austin  290600ZB4 Jacksonville  290700AB9 Memphis  380555ZZ8 Indianapolis  438055ZZ8 Indianapolis  440555ZZ6 Howston  44055ZZ6 The Woodlands  502413ZZ3 Salt Lake City  517777ZZ4 Prescott  5763ZZZ1 Portland  622ZZA2 Lincolnshire  5763ZZZ1 Portland  709301KJ3 Various  709301ML6 Various  709301ML9 Various  709301M0 Various  709301M0 Various  709301M0 Various  797241ZB5 Miramar Beach  797241ZZ2 Miramar Beach  797241ZZ2 Miramar Beach  797241ZZ2 Miramar Beach  797241ZZ2 Miramar Beach  797241ZZ2 Miramar Beach  797241ZZ2 Miramar Beach  797241ZZ2 Miramar Beach  797241ZZ2 Miramar Beach  797241ZZ2 Miramar Beach  797903090392ZZ8 Indianapolis		FL		12/01/2019	12/01/2021	32,000,000					0		32,000,000	32,000,000			
O199999		AZ		05/17/2013	01/28/2021	6,870,305					0		6,870,305	6,870,305			(
O19999ZZ7	vment					382,677,596	0	0	0	0	0	0		411,007,966	0	4.365.328	4,365,328
11373ZZZ4		MI		03/31/2017		448,903		0		·	0		448,903	448,903	,	1,000,020	1,000,020
155020_KT		FL		09/30/2019		6,570,167		0			0		6,570,168	6,570,168			(
155020KL3		TX		07/01/2021				(1,481)			(1,481)	)	1,725,963	1,725,963			
165421ZZ4		FL		09/01/2021		0		(53,455)			(53,455)	)	3, 131, 955	3, 131, 955			
212555ZA7		TX		10/01/2021		0		(2,489)			(2,489)	)	1, 150, 823	1,150,823			0
275222ZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZ		MA		05/06/2016				0			0		603,881	603,881			
Acksonville		PA		01/31/2012		341,030		0			0		341,030	341,030			
290700AB9   Memphis   380555Z28		TXFI		04/26/2017				0			0		343,080	343,080			
380555ZZ8		FLTN		08/22/2018				0			0		266, 102 486, 453	266, 102			
43805ZZZ5   Beaverton		IN		02/22/2019		321,363		0					321,363	321,363			
Houston   Hous		OR		07/16/2019		248.641		0			0		248,641	248.641			(
502413ZZ3   Salt Lake City		TX		06/28/2018		581.891		0			0		581,891	581.891			
517777Z24 Prescott 56022Z2A2 LincoInshire 57163ZZ11 Port land 624999Z24 Tucson 709301KJ3 Various 709301ML9 Various 709301ML6 Various 709301MM3 Various 7093010N0 Various 797240Z49 Destin 797241ZB5 Wiramar Beach 797241Z22 Wiramar Beach 96612ZZZ7 New York 90399ZZZ8 Indianapolis		TX		03/25/2015		475,483		0			0		475,483	475,483			
560222ZA2	y	ИТ		11/08/2013		407,483		0			0		407,483	407,483			
57163ZZZ1		AZ		05/28/2015		512,919		0			0		512,919	512,919			
624999ZZ4 Tucson 709301KJ3 Various 709301MS9 Various 709301MG6 Various 709301MO Various 7093010NO Various 797240ZA9 Destin 797241ZB5 Wiramar Beach 797241ZZ2 Wiramar Beach 86612ZZZZ7 New York 900399ZZZ8 Indianapolis		IL		01/24/2019		273,410		0			0		273,410	273,410			
T09301KJ3		OR		09/17/2019		352,335		0			0		377,855	377,855			ļ
T09301LK9		AZFI	·	06/30/2014		415,630		(846,339)			(846,339)		415,630	415,630			
TO9301ML6		TX		08/02/2021				(846,339)					20,415,048	20,415,048			
T09301NM3		MD		09/02/2021		0		35,975			35.975		11,589,573	11.589.573			
7093010N0   Various		TX		10/01/2021				9,906			9,906		6,667,256	6,667,256			
797241ZB5 Miramar Beach 797241ZT2 Miramar Beach 816849ZZ9 Orlando 8661ZZZT7 New York 90399ZZZ8 Indianapolis		TX	ļ[	11/17/2021		0		(101,956)			(101,956)	)	2,700,741	2,700,741			
797241ZZ2 Miramar Beach Orlando 8661ZZZZ7 New York 90399ZZZ8 Indianapolis		FL		12/19/2013		1,304,893		0			0		1,304,893	1,304,893			0
816849ZZ9		<u>F</u> L		06/17/2019		424,459		0			0		424,459	424,459			0
86612ZZZZ	٠	FL		11/01/2018		1,127,967		0			0		1,165,927	1,165,927			J
90399ZZZ8 Indianapolis		FL	· <del> </del>	05/17/2013		370,970		0			0		370,970	370,970			
		NYIN		04/20/2021				0			0		12, 134	12, 134			
		CA		09/28/2021				(274,067)			(274,067)		5,857,806	5,857,806			
92838ZMN4 Various		CA.		10/15/2021		0		(71,023)			(71,023)	)	1,342,597	1,342,597			
983444ZZ6 Lehi		UT		02/24/2014				0			0		700,327				
Old Standard Cincinnati		OH		01/01/2006		35,139		0			0		35, 139	35,139			
0299999. Mortgages with partial repayment	payments					16,961,130	0	(1,263,670)	0	0	(1,263,670	) 0	95,752,064	95,752,064	0	0	
0599999 - Totals	-					399,638,726	0		n	0				506.760.031	0		4.365.32

# **SCHEDULE BA - PART 1**

					Showing Other Long-Ter	rm Invested A	Assets OWN	IED Dece	ember 31 of 0	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Bool	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5		NAIC						13	14	15	16	17			l l
			·	Ů		Designation,								Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Туре			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Oit.	04-4-	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	Caltius Partners III, L.P.	D	O.t.j	State	CP III. L.P.	Symbol	06/25/2004	Siralegy	19, 128	114,405		, ,	Accretion	Hizeu	Other	value	IIICOIIIE		
	ExWorks Capital Fund I. LP	H	Los Angeles		ExWorks Capital Fund   GP. L.P.		04/17/2017	2	19, 128	114,400	114,405	61,612		2,993,219				317,894	41.170
	ExWorks Capital Fund II Parallel Vehicle. LP .	R	Chicago	IL	ExWorks Capital Fund   GP. LP		06/22/2017	2	1	1	1	0		25.822.387					50.620
	Great American Capital Partners Fund II, LP	R	Los Angeles	CA	Great American Capital Partners, LLC		01/12/2018	2	3,639,644	3,444,753	3,444,753	(28,334)		20,022,001			378,644		2.010
000000-00-0	Gryphon Mezzanine Partners, LP	R	San Francisco	CA	Gryphon Mezzanine Partners, GP, L.P		11/30/2017	2	3,078,394	3,080,484	3,080,484	(239, 132)					739,053	1,087,266	6.080
	Gryphon Mezzanine Partners II Feeder Fund, LP																		
000000-00-0		R	San Francisco	CA	Gryphon Mezzanine Partners II, L.P		12/20/2019	2	454 , 118	711,044	711,044	219, 184					450.004	403,445	518 . 490
000000-00-0	Ivy Hill Revolver Funding LP	К	New York	NY	lvy Hill Revolver Management GP, LLC Monarch Alternative Capital GP III, LLC		05/19/2020	2									159,204		
000000-00-0	Monarch Capital Partners III LP	R	New York	NY	monarch Arternative Capital OF III, LLC	' <b> </b>	01/12/2015	2	3.008.038	5.989.529	5.989.529	3. 193. 138						1.474.472	22.960
	Monarch Capital Partners IV. L.P.	R	New York	NY	Monarch Alternative Capital GP IV, LLC		10/30/2017	2	6.995.705	10 . 615 . 509	10,615,509	2.114.081	<u> </u>					1,474,472	
	NB Direct Access Insurance SPV, LLC	R	New York	NY	NB Direct Access Associates LP		08/21/2020	2		1, 142, 172	1, 142, 172	280,282					12,699	551,946	
	NB Private Equity Credit Opportunities Fund LP	1			NB Private Equity Credit Opportunities				· ["				1						
000000-00-0		R	New York	NY	Associates, L.P.		06/07/2017	2	5,228,191	6,210,966	6,210,966	1,202,313					539,524	1,482,925	
	Northcreek Mezzanine Fund II, LP	R	. Cincinnati	OH	NMF GP II, LLC		01/31/2014	2	1,235,532	1,347,922	1,347,922	(56,838)					135,766	348,083	
000000-00-0	Northcreek Mezzanine Fund III, LP	к	Cincinnati	0H	NMF GP III, LLC PineBridge Private Credit General		09/10/2019	2	1,005,247	1,080,084	1,080,084	130,029						994,753	33.040
000000-00-0	PineBridge Private Credit Feeder, LP	R	New York	NY	Partners, LP		11/28/2018	2	3,683,728	4,717,515	4,717,515	1, 174, 647						717,936	610.000
	SAAS Capital Fund III	R	Cincinnati	OH.	SC GP III. LLC		08/09/2018	2	527,048	548 . 152	548 . 152						170,501	318,750	
	SAAS Capital Fund III (B) LP	R	Cincinnati	OH	SC GP III, LLC		08/26/2020	2	1,522,973	1,530,970	1,530,970	14,524					76,013	225,000	
					Sagard Credit Partners (Cayman) GP, Inc	:													
	Sagard Credit Partners, LP	R	Toronto	CAN			10/09/2018	2	3,339,044	4,543,788	4,543,788	530,236					87,285	4,309,534	
	Sierra Senior Loan Strategy JV I LLC TTGA SBIC Pioneer Feeder Fund. LP	K	New York	NYNY	Medley Capital, LLCTTGA C-I MMF GP LLC		07/16/2015 05/25/2021	2	8,287,069	10,209,829	10,209,829	1,052,716					694, 197	1,213,818	10.990 B50.000
	World Trade Finance, LLC	R	Burbank	CA	ExWorks Capital, LLC		03/25/2021	2	1/8,228			(92,999)					42,410	1,213,818	
	Yukon Capital Partners II, LP	R	Minneapolis	MN	Yukon Partners II. LLC		07/17/2014	2	4.028.405	3,571,681	3.571.681	(276,582)					592,912	674.736	
	Yukon Capital Partners III, LP	R	Minneapolis	MN	Yukon Partners III, LLC		07/18/2017	2	3,342,469	3,250,741	3,250,741	162, 109					481,789	1,147,800	
1799999. J	oint Venture Interests - Fixed Income	- NAIC	Designation Not Assigned by	by the SVO - L	Jnaffiliated				50,434,854	62,208,763	62,208,763	9,366,512	0	28,815,606	0	0	4,109,997	18,581,975	5 XXX
000000-00-0	A&M Capital Europe, SCSp	R	London	GBR	A&M Capital Europe-GP, L.P		06/30/2019	3	3, 183, 207	3,430,321	3,430,321	241, 178						6,032,787	71.430
	A&M Capital Opportunities Fund, LP	R	Greenwhich	CT	A&M Capital Opportunities-GP, L.P		10/21/2016	3	5,034,869	7,078,749	7,078,749	1,072,389					1,790,647	1,689,954	
	A&M Capital Partners II, LP	R	Greenwhich	CT	A&M Capital-GP II, LP		05/25/2018	3	5,641,771	6, 101, 453	6, 101, 453	(453,418)					3,927,104	3,079,809	
	A&M Capital Partners, LPALLOS III-Q. LP	R	Greenwhich	CT	A&M Capital-GP, L.P		12/06/2013	3	2,351,343	3,098,477	3,098,477	(1,258,219)					2,267,708	4,023,623	
	ArcLight Energy Partners Fund VI, LP	K	Boston	OH	ArcLight PEF GP VI, LLC		03/20/2019	3	1,380,000	8,771,645	8,771,645	(51,890)					309,097	620,000	
	BGP FS Holdco. LLC	R	New York	NY	Bridge Growth Partners GP LP		11/08/2016		10,020,000	0,771,043		(4,216,824)					335, 166	1,301,000	0.250
	Blackstone Diversified Alternatives Issuer,				Blackstone Diversified Alternatives							( ,,2 ,0,02 ,)							
	LLC	R	. Columbia	MD	Issu		09/28/2015	1	4,872,000	7 , 397 , 570	7,397,570	2,960,404	ļ						1.760
					Blackstone Tactical Opportunities								1				!		. 1
	Blackstone Tactical Opportunities III, LP	K	New York	NY	Associ		08/04/2015	ļ <u>1</u>	4,037,183	6,230,205	6,230,205	2, 114, 410					5,473	3, 146, 843	
	Blue Chip VI Extension II Fund LLC Bridge Growth Partners II, LP	K	New York	OHNY	Blue Chip VI Partners, LLC Bridge Growth Partners GP L.P.		11/08/2016 05/21/2019	3	154,941	1,290,039	1,290,039	(154,941)						6,497,483	0.000 31.250
	Bridge Growth Partners, LP	R	New York	NY	Bridge Growth Partners GP L.P.		02/08/2019	3	13,384,594	17,436,811	17,436,811	(2,699,595)					5,801,534	666,648	
	Bridge Growth Partners-Accedian Holdings II,				2.1.490 0.010.10.10.0 0. 2					, .00,011		(2,000,000)							
	LLC	R	New York	NY	Bridge Growth Partners GP L.P		09/15/2015	3	10,710,014	10,688,993	10,688,993	(3, 149)							18.210
	Bridge Growth Partners-Accedian Holdings, LLC	L																	
000000-00-0	D.1. O. 41 D.4. A. 4	R	New York	NY	Bridge Growth Partners GP L.P.		04/29/2021	3	7,000,000	10,725,799	10,725,799	(2,655)							6.670
	Bridge Growth Partners-Aggregator, LLC BSP TS Co-Invest   LLC	к	New York	NYNY	Bridge Growth Partners GP L.P BSP TS Co-Invest I LLC		07/15/2014	3	10,500,000	19,323,349	19,323,349	4,565,823	····						5.830
	CCA Life Settlements Fund II. LP	R	Dublin	IRL	CCA Life Settlements Fund II ICAV	-	05/19/2017	1	4,505,070	5,592,813	5,592,813	640.313	l	<u> </u>					15.580
	Channel 51, LLC	R	Washington	DC.	Channel 51, LLC		09/29/2017	1	3, 104, 625	3, 120, 120	3, 120, 120	16,701						374,309	
000000-00-0	Cincinnati Cornerstone Investors BWV I, LLC	R	Cincinnati	OH	CincyTech, LLC		12/10/2021	1	500,000	494,828	494,828	(3,448)							10.780
	Cincinnati Cornerstone Investors El III, LLC .	R	Cincinnati	OH	CincyTech, LLC		12/16/2019	1	1,402,528	3,035,305	3,035,305	787,056	ļ						15.900
	Cincinnati Cornerstone Investors El IV, LLC	R	. Cincinnati	OH	CincyTech, LLC		04/29/2016	ļ <u>1</u>	1,042,970	1,619,271	1,619,271	582,500	ļ					750 0	14.910
	Cincy Tech Fund IV, LLC	K	Cincinnati	OHOH.	CincyTech, LLC	-	06/28/2019	11	750,000			199,215						750,000	
	Cincytech Fund IV, LLC	R	Cincinnati	OH	Cincylech, LLC		09/13/2016		1,338,882	3,156,612	3, 156, 612	1,322,578					325,746	164,981	5.650 12.370
000000-00-0	ommer ruoc cymurcate rullu I, LLC	10	.   • • • • • • • • • • • • • • • • • •	۲	4 o i i i i i i uo o i unu manayonioni, LLO	. L	00/ 20/ 20 10	.					<b></b>	<b>.</b>	L	L			2.010

# **SCHEDULE BA - PART 1**

CLIST   Properties   Properti						Showing Other Long-Ter	m Invested A	Assets OWI	NED Dece	ember 31 of	f Current Ye	ar								
Cuttors	1	2	3	Location		6		8	9				Cha	inge in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
Part   Part				4	5	7	NAIC						13	14	15	16	17			
Column					Ü		Designation													
Color														Current			Total			
CUSS    Company   Compan												D1-/								İ
Clysic   Part   Control   Part   Contr																				İ
Column   Name or Description   Code   Cog   Signs   Name of Newton   Code   Cog   Signs   Name of Newton   Code   Cog   Signs   Name of Newton   Code   Cog   Signs   Code   Cog   Code   Cod												,		\ I						İ
Column   Name or Description   Code   City   State   Name or Description   Code   City   State   Name or Description   Code   City   State   Name or Description   Code   City   State   Name or Description   Code   City   State   City   Ci														ciation)					ment	İ
Description   Control							SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
Section   Control   Cont	CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Figure   Name or Description   Code   Coly   States   or General Perfect   Name or Description   D	ldenti-					Name of Vendor	strative	Originally		Actual	Fair	Fncum-	Increase	zation)/	Recon-	and	Carrying	ment	Invest-	Owner-
Company   Comp		Name or Description	Codo	City	Ctoto															ship
Second Content Descriptor From From From From From From From Fr			Doue				Symbol		Strategy					Accietion	HIZEU	Other	value	IIICOIIIE		
Company   Comp			н																1, 130,223	4.400
Decompose   Context sinks breasters   F   Decompose   F   Decompose			n						4				(000, 100)							13.480
			n																	15.580
1,000,000,000,000,000,000,000,000,000,0			n	New York					1									1 262 022		9.770
Control 7   Principal Service Cella Patterns   Control 7   Principal S			n	New York	MIV													1,200,322	642 7E0	
Section   Control   Cont	000000-00-0		n	New TOTK	INI			03/23/2010		4,200,000									043,730	1.400
	000000-00-0		R	New York	NV	Coreair V Management IP		12/16/2010	1 1	13 063 049	17 121 720	17 121 720	2 803 542			I		/3 070	036 052	1.300
20000-0-0-0   Control Control III.   P		<u> </u>	P		IVI				1									43,079		2.680
							ļ		······································							ľ			2 112 500	1.700
1,000000000000000000000000000000000000	000000-00-0	. Gloss Gleek Gapital III, Lr	n	Sait Lake City				12/01/2020					(3,3/6)						2, 112,300	1.700
	000000-00-0	Datalink Holdings IIC	R	Tampa	FI	Trivate Equity obtations rund 1, LP (Dis	1	06/25/2018	1 1	1 875 000	2 813 063	2 813 063	038 UE3			I			625 000	0.645
Decompose of Contrast Performance   Decompose of Contrast Perfor						D.E. Shaw Renewahle Investments IIC			1									63 343	023,000	3.830
Description   Description			R										(100,551)							0.000
1,0000-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0			R						1				(3 363 107)							2.350
1.00000-0.0-  Early Inpect Fool LP   R   No Front   N   Sergir Inpect Fool LP   LD   Sergir Inpect			R	New York					1	1 07/ /56								/1 870	3 025 544	0.800
December   December				New York					1											
Decond-ord-   Ferrest to Capital fault V, U									1										1,200,702	6.650
						Foresita Canital Management IV			1									1 000 0/1	150 000	0.630
Control Capital Capi			R						1									1,030,341		1.220
000000-00	000000 00 0	Torestte oapital Fullo V, Li	16	Oail I Talic 1300	un			00/00/2010												1.220
Description   Description	000000-00-0	Foresite Capital Opportunity Fund V IP	R	San Francisco	CA.	Torostic oupritur opportunity management		03/20/2020	1	804 230	1 123 431	1 123 431	84 076						130 000	1.200
						Francisco Partners VI IP													100,000	1.200
Section Control   Partners   L. P.   R.   Los Angeles   D.   Control   Partners   C. P.   P.   D.   D.   D.   D.   D.   D.																				
Month   Market   Ma			R						1				804 176					500 103	2 581 544	1.130
			R	Minneanolis			***************************************		1											1.730
December   December			R	Owings Mills					1									49 245		
00000-0-0 Greenpring Opportunities IV, LP R Oxings Hills M Farther IV P R Oxings Hills M Greenpring Opportunities Several Parther IV P R Oxings Hills M Greenpring Opportunities V, LP R Oxings Hills M Greenpring Opportuniti			R		MD				1											
Descripting Opportunities (V, LP   R, Dungs Hills   MD   Pertner (V, LP   B, Dungs Hills   MD   B, Dungs Hill	000000 00 0	dischaping Grobal Farthers Till, E.I.		Ournigo mitrio															201,000	10.400
000000-00-0   Greenspring Opportunities V, LP   R   0 vings Mills   MD   Partner V, LP   05/29/2020   1, 2,92,500   5, 037,676   5, 637,676   2, 452,881   9, 245,000   000000-00-0   Greenspring Opportunities VI, LP   R   0 vings Mills   MD   Greenspring Opportunities VI, LP   0.076/2019   1, 17,37,500   2, 662,560   2, 662,560   593,860   9, 13   700,000   700,000   700,000   1, 17,37,500   2, 662,560   2, 662,560   593,860   9, 13   700,000   700,00	000000-00-0	Greenspring Opportunities IV IP	R	Owings Mills	MD			08/27/2021	1	3 218 249	6 835 219	6 835 219	1 835 244						105 000	0.950
000000-00-0   Greengring (opport funities V, LP   R, Onings Will IS   MD   Partner V, LP   0.5729/2002   1. 2,922,500   5,037,676   5,037,677,676   5,037,677,676   5,037,677,677,677,677,677,677,677,677,677,6		Grosnopi my opportunition iv, El											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
Description   Description	000000-00-0	Greenspring Opportunities V IP	R	Owings Mills	MD			05/29/2020	1	2 922 500	6 037 676	6 037 676	2 452 881						245 000	0.710
000000-00-0   Ceregi in Capital II LP   R.   New York   W.   Greylin Capital II GP LLP   0.00/08/2019   3. 5,472,877   115,570   588   56,037   2,048,030   000000-00-0   Greylin Capital II II LP   R.   New York   W.   Greylin Capital II GP LLP   0.07/25/2016   3. 5,272,399   9,483,465   9,48			R						1									913		0.300
000000-00-0   Careyl. In Capital III IP   R   New York   NY   Greyl. In Capital III IP   LIP   0.97/14/2017   3   415,970   4.15,9			R						3											1, 140
DODOOD-00-0   Grey Lin Capital LP   R.   New York   NV.   Grey Lin Capital CP   LP   DAY/25/0716   3   6.727, 399   9.483, 485   1.483, 746   1.483, 746   1.616, 623   281, 825, 822   5.000000-00-0   Gryphon Partners V. I. P.   R.   San Francisco   CA.   Gryphon Gerifaer IV. I. P.   D./12/27/2018   3   2.111, 286   4.484   4.4856, 441   (.105, 8865)   1.261, 543, 543   1.483, 746   1.483, 748   1.483, 748   1.483, 748   1.483, 748   1.483, 748   1.483, 748   1.483, 7			R						3											
000000-00-0   Gryphon Partners IV, LP   R   San Francisco   CA   Gryphon GerPar IV, LP   0.7/22/2018   3. 2,111,265   4,559,441   4,569,441   (105,865)   0.2,151,928   528,225   0.00000-00-0   Gryphon Partners V, LP   R   San Francisco   CA   Gryphon GerPar V, LP   0.7/21/2020   3. 5,597,969   3. 7,487   2,275,777		GreyLion Capital LP	R		NY								1,483.746			L		1,616.923		1.950
000000-00-0   Gryphon Partners V I. P.   R.   San Francisco   CA.   Gryphon GerPar V I. P.   0.0728/2008   3. 5.937.989   8.704.887   7.92.275.777   2.275.777   0.00000-00-0   Gryphon Partners V I. P.   R.   San Francisco   CA.   Gryphon GerPar V I. P.   0.0728/2018   3. 2.275.777   2.275.777   2.275.777   0.00000-00-0   Gryphon Partners V I. P.   R.   San Francisco   CA.   Harvest Enterprise GP I. I. L.C.   1.2744/2021   1. 2.58.531   5.58.331   5.98.331   2.91.800   0.00000-00-0   March Sept. Se		Gryphon Partners IV, L.P.	R																	0.450
DODOOD-O-O-O   Gryphon Partners VI, LP   R.   San Francisco   C.A.   Gryphon GenPar VI, LP   D.02/28/2018   3.   2.275,777   2.275,777   2.275,777   D.   D.   (53,254)   D.   D.   D.   D.   D.   D.   D.   D			R						3							L		,,		0.540
000000-00-0   Harvest Interxon Enterprise Fund   LP   R.   San Francisco   C.A.   Harvest Enterprise GP   LLC   .12/14/2021   1 . 256.531   .548.331   .			R		CA	Gryphon GenPar VI, L.P.		02/28/2018	3							<u> </u>		(53,254)		L
000000-00-0   J.FNG Continuation Fund, LP   New York   NY   J.FNG Continuation Fund, LP   0.98/20/2014   7,850,059   7,850,059   7,850,059   0.00000-00-0   NLCP Domestic Fund III, LP   1.2/06/2016   817,069   817,069   817,069   817,069   0.00000-00-0   L.F. Saturn Acquisition, LP   R. Philadelphia   P.A. L-A Group Saturn LLC   0.98/29/2018   1.1/26/2021   2.3. 1,12,569,755   2.569,755   (1,099,983)   0.00000-00-0   L.F. Equity Partners V, LP   R. Philadelphia   P.A. LLR Capital V, LP   11/26/2021   3. 1,12,569,755   2.569,755   (1,099,983)   0.000000-00-0   L.F. Equity Partners V, LP   R. Philadelphia   P.A. LLR Capital V, LP   0.99/4/2015   3. 5,729,971   7,255,625   5,589,750   (1,099,983)   0.00000-00-0   L.F. Equity Partners V, LP   R. Philadelphia   P.A. LLR Capital V, LP   0.90/4/2015   3. 5,729,971   7,255,625   5,589,750   (1,099,983)   0.00000-00-0   L.F. Equity Partners V, LP   R. Philadelphia   P.A. LLR Capital V, LP   0.90/4/2015   3. 1,050,000   9.90,885   (59,115)   0.00000-00-0   L.F. Equity Partners V, LP   R. Philadelphia   P.A. LLR Capital V, LP   0.10/27/2021   3. 1,050,000   9.90,885   (59,115)   0.00000-00-0   L.F. Equity Partners V, LP   R. Philadelphia   P.A. LLR Capital V, LP   0.10/27/2021   3. 1,050,000   9.90,885   (59,115)   0.00000-00-0   L.F. Equity Partners V, LP   R. Philadelphia   P.A. LLR Capital V, LP   0.10/27/2021   3. 1,050,000   9.90,885   (59,115)   0.00000-00-0   L.F. Equity Partners V, LP   R. New York   N. MichesterStory Pf1 LLC   0.10/27/2021   1. 1,019,907   1,622,267   1,622,2	000000-00-0		R	San Francisco	CA				1I				291,800						570,000	1.480
000000-00-0   Lik   Pomestic Fund III,   P   New York   NY   KLCP Domestic Fund III,   P   1.2/06/2016   8,17,069   8,1				New York	NY			08/20/2014												
000000-00   L-A Saturn Acquisition, LP   R   Philadelphia   PA   L-A Group Saturn LLC   0.08/29/2018   1   1.142,231   24,319,231   13,485,994   0.00000-00 - 0   LIR Equity Partners V, LP   R   Philadelphia   PA   LLR Capital IV, LP   11/26/2021   3   1   2,568,755   2,568,755   1,1098,1830   1   2,568,755   1,1098,1830   1   2,724,264   560,000   1,482,075   1,098,1830   1,483,091   1,482,075   1,098,1830   1,483,091   1,482,075   1,098,1830   1,483,091   1,482,075   1,098,1830   1,483,091   1,482,075   1,098,1830   1,483,091   1,482,075   1,098,1830   1,483,091   1,482,075   1,098,1830   1,483,091   1,483,091   1,482,075   1,098,1830   1,483,091   1,483,		KLCP Domestic Fund III, LP		New York					I			817,069								
DODGOOD-O-O-O   LLR Equity Partners IV, LP   R.   Philadelphia   PA   LLR Capital IV, LP   LR Capital IV, LP   LR Capital IV, LP   LR Capital V,			R	Philadelphia	PA		ļ		1							<u> </u>		341,605		2.360
000000-00-0   LIR Equity Partners V, LP			R	Philadelphia			L		3	1						L		2,724,264		0.590
000000-00-0   LIR Equity Partners VI, LP   R   Philadelphia   PA   LIR Capital VI, L.P.   10/27/2021   3   1,050,000   990,885   990,885   (59,115)     1,450,000     1,		LLR Equity Partners V, LP	R			LLR Capital V, L.P.					7,295,625	7,295,625						483,091		0.530
000000-00-0   ManchesterStory Venture Fund, L.P.   R.   Des Moines   I.A.   ManchesterStory GP1, LLC   1,2/27/2021   1, 1,019,807   1,622,267   478,471     1,157   216   1,157   216   1,15			R	Philadelphia	PA	LLR Capital VI, L.P.														0 . 140
000000-00-0   MCGF GP, LLC   R.   New York   NY   Medley GP Holdings LLC   .01/16/2015   1   .1,400   .1,157   .1,157   .216			R	Des Moines	IA		<b> </b>		1						ļ	<b> </b>	ļ		564, 135	
000000-00-0   MCGF Management, LLC   R.   New York   NY   MCGF GP, LLC   .03/14/2014   1.   .700   .2,784   .2,784   .2,084   .000000-00-0   Medley (Aspect) GP, LLC   .03/31/2017   1.   .000000-00-0   Medley Aspect Management, LLC   R.   New York   NY   MCGF GP, LLC   .03/31/2017   1.   .700   .1,152   .1,152   .0(629)     .05/13/2021   1.   .700   .1,152   .1,152   .0(629)     .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .000000-00-0   .0000000-00-0   .000000-00-0   .0000000-00-0   .0000000-00-0   .0000000-00-0   .0000000-00-0   .0000000-00-0   .0000000-00-0   .0000000000			R	New York	NY				1											1.380
000000-00-0   Medley Aspect Management, LLC   R   New York   NY   MCOF GP, LLC   .05/13/2021   1   .700   .1,152   .1,152   .(629)     .2,380			R	New York	NY	MCOF GP, LLC			1	700	2,784	2,784	2,084					5,544		1.400
Medley Credit Opportunitiy Delaware Fund, L.P.   R   New York   NY   McOF GP, LLC   .03/23/2017   7.   4.260, 182   8.347, 335   8.347, 335   8.347, 335   3.150, 351     6.761, 143			R		NY				1											
000000-00-0   R   New York   NY   MCOF GP, LLC   0.93/23/2017   7.   4,260,182   8,347,335   8,347,335   3,150,351     6,761,143   000000-00-0   Medley Real D (Annuity) LLC   R   New York   NY   Medley Capital LLC   0.97/15/2016   3.   40,000	000000-00-0		R	New York	NY	MCOF GP, LLC		05/13/2021	1	700	1, 152	1 , 152	(629)					2,380		1.400
000000-00-0 Medley Real D (Annuity) LLC R New York NY Medley Capital LLC		Medley Credit Opportunitiy Delaware Fund, L.P.						I								I				1
000000-00-0 Narya Capital Fund I, L.P. R Cincinnati OH Narya Capital Fund I, L.P. 07/15/2016 3. 1,517,582 1,517,582 448,944 1,517,582			R						7										6,761,143	44 . 110
			R						3						3,058,657					
000000-00-0 NB Dval IV US Investors, LP			R		OH															1.950
,	000000-00-0	NB Dyal IV US Investors, LP	R	New York	NY	NB Dyal Associates IV, LP	<u>. </u>	07/15/2016	3	2,028,225	5,369,564	5,369,564	3, 126, 837	<u></u>		<u> </u>		62,502	4,905,008	0.270

				Showing Other Long-Ter	m Invested /	Assets OWN	NED Dece	ember 31 of 0	Current Yea	ar								
1	2	3 Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (	Carrying Va	ue	18	19	20
		4	5		NAIC						13	14	15	16	17			
					Designation,								Current					
					NAIC							Current	Year's		Total			
					Designation					Book/		Year's	Other-		Foreign			
					Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
					and					Carrying		ciation)	Temporary	ized	Change in		ment	
					SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP					Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	I tage of
ldenti-				Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	NB NB Dyal V US Investors, LP	R New York	NY	. NB Dyal Associates V, LP		07/15/2016	3	1,312,500	2,594,419	2,594,419	1,281,919					13,534	6, 187,500	0.260
000000 00 0	NDO 4 O 4 IAI E 41111 D	RNew York	NY	NB Secondary Opportunities Associates		07 (45 (0040	3	5 007 040	5 544 700	E E44 700	(040 540)					0 007 404	4 004 070	0.040
000000-00-0	NB Secondary Opportunities Fund III L.P	H	NY	NB Secondary Opportunities Associates IV		07/15/2016		5,887,940	5,514,722	5,514,722	(618,542)					2,237,484	4,061,072	20.810
000000-00-0	NB Secondary Opportunities Fund IV LP	R New York	NY	no decondary opportunities associates in		03/21/2016	3	4,061,344	7,810,114	7,810,114	2,877,039						3,357,814	40.410
	NB Strategic Capital LP	R New York	NY	NB Strategic Capital Associates LP		03/20/2020	3	3,762,173	7,496,506	7,496,506	2,923,691						3,709,987	
				NB Strategic Co-Investment Associates														
000000-00-0	NB Strategic Co-Investment Partners II LP $\dots$	R New York	NY			06/11/2018	3	2,873,231	3,585,679	3,585,679	650,831					158,952	631, 133	30.930
000000-00-0	NB Strategic Co-Investment Partners III LP	R New York	NY	NB Strategic Co-Investment Associates		12/10/2020	,	6.209.442	12.338.920	12.338.920	4.339.197					2.439.300	946 . 108	30.830
	NB Strategic Co-Investment Partners III LP NB Strategic Co-Investment Partners IV L.P	R New York	NY NY	. NB Alternatives Advisors, LLC	<u> </u>	05/23/2013	33		3,515,011	3,515,011		·····	<b> </b>		<b> </b>	2,439,300	5,050,345	
	NSH Verisma HoldCo, LP	Wilmington	DE.	NSH Verisma HoldCo, LP		04/19/2017		15, 155, 008	15, 155, 008	15, 155,008								
000000-00-0	Nutraceutical Investco, LP	R. Riverside	CT	M&S GP LLC		03/05/2020	11	2,545,825	4,266,284	4,266,284	1, 195, 066							2.210
	OBIP, LP (Bolt Topco, LLC)	R Cincinnati	OH	Orchard Investment Management III LLC		10/01/2012		2,010,121	2,247,373	2,247,373	237,252							49.960
	Oceansound Partners Fund, LP	New York	NY	. Oceansound Partners Fund, LP		01/28/2016	·	4,052,861	4,052,861	4,052,861								
	OLG Investment Partners, LP (Lucas Group) Orchard Tosca Investment Partners, LP	R Atlanta	GAOH.	. Orchard Investment Management, LLC Orchard Investment Management, LLC		01/29/2020		6,548,427	6,564,787	6,564,787	(2,479,709)							47.700
	OTAIP, LP (Trew Holdings, LLC)	R. Hilton Head Island		Orchard Investment Management III LLC		10/18/2019	1	4.291.633	7.140.332	7.140.332	162.955							49.960
	OVIP, L.P	R Cincinnati	OH	Orchard Investment Management III LLC		07/31/2014	11	4,818,913	7,595,444	7,595,444	(10,194)							54.230
000000-00-0	Patriot Financial Partners II, LP	R Philadelphia	PA	. Patriot Financial Partners GP II, L.P		06/27/2019	3	2,046,483	5,251,403	5,251,403	3,664,659					390 , 135	362,070	3.360
				Patriot Financial Partners GP III, L.P.		10 (07 (000)		0.050.000	44 470 040	44 470 040	0.704.400					500 000	202 455	
	Patriot Financial Partners III, L.P	R. Philadelphia	PA LUX	DWS Investment S.A.		12/27/202109/27/2013	3	9,250,000 1.584.017	11,178,610	11, 178, 610 3, 652, 269	3,794,106 1.823.929					500,000	929,455	
	Project Senator Holdings, L.P.	R. Toronto	CAN.	Bridge Growth Partners GP L.P.		08/19/2011	1	3.500.000	7,299,062	7,299,062	(1,817)					(1,302)	, , , , , , 290	3
	Quibi Holdings, LLC (Class A)	R. Beverly Hills	CA	WCI One Holdings I, LLC		02/01/2019	1	1	944	944	943							
000000-00-0	Quick Med Holdings LLC	R Pittsburgh	PA.	. Quick Med Holdings LLC		07/27/2017	11	3,502,392	4,014,150	4,014,150	339, 150							3.000
	RCCF IFBYPHONE, LLC	R Cincinnati	OH	. RCCF Ifbyphone, LLC		04/30/2014	1	1,023,087	1,208,665	1,208,665	(278,503)							23 . 120
	Refinery Venture Fund I, LP	R Cincinnati	OH	Refinery Management, LLC		07/21/2017	1	1,899,504	3,863,450	3,863,450	1,685,011						100,496	
	Refinery Venture Fund II, LP	R Denver		. Refinery Management, LLC		12/16/2019 05/11/2016	1	149,9842,191,390	137,536 4,461,013	4,461,013	(12,448)						350,016 308,610	
	River Cities Capital Fund IV. LP	R. Cincinnati	OH	River Cities Management IV. LLC		08/24/2018	3	507.801	750.680	750.680	(61,079)							4.270
	River Cities Capital Fund V, LP	R Cincinnati	OH			11/06/2018	3	2,041,084	2,347,770	2,347,770	(36,472)					994,244	280,000	
	River Cities Capital Fund VI, LP	R Cincinnati	OH	. River Cities Management VI, LLC		09/09/2014	3	3,561,361	4,671,444	4,671,444	458,339					3,640,351	2,380,000	
	Rivercrest Capital Partners, LP	R Fort Worth		. Rivercrest Capital GP, LLC		11/20/2017	1	6,515,833	8,095,686	8,095,686	1,766,757					919,076	653, 117	
	Riverwood Capital Partners III L.P	R Menio Park		. Riverwood Capital III L.P	····	02/19/2021	·	3,069,027	5,035,046 3,619,734	5,035,046	1,721,839	····	<b></b>	ļ	<b> </b>	····	1,930,973 1,178,748	
	Snow Phipps I, LP	R. Wilmington		SPG GP. LLC		11/19/2019		2,280,950	3,619,734	3,619,734	1, 154, 550						1,1/8,748	
	Snow Phipps II, LP	R. Wilmington	DE.	Snow Phipps GP II, L.P.		09/30/2012	3	5,372,326	5, 168, 380	5, 168, 380	305,077						247, 173	
000000-00-0	Snow Phipps III, L.P.	R Wilmington	DE	. Snow Phipps GP III, LLC		12/31/2012	3	5,900,329	6,684,484	6,684,484	(464,311)					6,755,383	1,715,615	
	Solamere Capital Fund II, LP	R Boston	MA	. Solamere Capital Fund II, GP LP		02/15/2018		5,390,375	9,287,345	9,287,345	1,594,691					2,937,199	1,635,271	
	Solamere Capital Fund II-A, LP	R. Boston		. Solamere Capital Fund II-A, GP LP		04/02/2018	3	1,094,945	3,451,324	3,451,324						66,565	721,298	
	Solamere Capital Fund III, LP	RBoston	MA	. Solamere Capital Fund III GP, LP		03/27/2020	3	5,873,109	8,482,251	8,482,251	2,831,981					307,981	2,567,682	21.340
	(Dan Dee)	R. Boston	MA	Solamere Capital, LLC		11/01/2018	3	2,500,000	2,484,983	2.484.983	(5,920)							40.550
	Solamere Portfolio Company Investments II, LLC			, , , , , , , , , , , , , , , , , , , ,							,							
000000-00-0	(Vivint)	R Boston	MA	. Solamere Capital, LLC		02/06/2007	3	647,500	811,216	811,216	(204,605)					82,265		2.830
	Stork SPV AIV, LP	Wilmington	DE	Stork SPV AIV, LP	ļ	01/08/2010	ļ	5,267,000	5,267,000	5,267,000	0.000.000	ļ	<b> </b>	<b></b>	<b> </b>	····	E 040 404	7.000
000000-00-0	The Cranemere Group Limited	R. London	GBR	The Cranemere Group LimitedBTM Ventures. LLC		06/08/2016	1	26,378,915	40,896,403	40,896,403	3,380,239						5,310,181	17.360 3.560
000000-00-0	Three Ocean Partners LLC	R New York	NY	Three Ocean Partners, LLC		08/19/2013	1	1	940,000	040,000						····		1.000
000000-00-0	TriArtisan Orlando Partners, LLC	R. New York	NY	TriArtisan Orlando MM, LLC		11/20/2018	11	2, 175, 312	2, 153, 537	2, 153, 537	(229,571)							14.700
	TriArtisan PFC Partners, LLC	R New York	NY	. GET ME MEARS GROUP HOLDINGS, LLC		01/18/2019	1	5,000,000	8,402,591	8,402,591	2,567,304							10.960
[				Trilantic Capital Partners Associates														
	Trilantic Capital Partners VI, LP	R New York	NY	VI		04/18/2016	. 1	5,362,545	5,975,628	5,975,628						28,404	1,892,889	
	Tritium Partners II, LLC	RAustin	TXTX	Tritium I GP, LLC	l	12/20/2021	33	5, 146, 605 3, 388, 178	6,923,834 8.152.289	6,923,834	2,293,557	·····				5,419	2,357,679 938.771	

01 ' 01 1			CD D 1 04	
Showing Other Lo	ona-Term Invesi	ied Assets OvviNi	-D December 31	of Current Year

					Showing Other Long-Terr	m Invested A	Assets OWN	IED Dec	ember 31 of 0	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	Carrying Val	lue	18	19	20
			4	5	1	NAIC						13	14	15	16	17			
						Designation,								Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	TS OpCo Holdings, LLC	D	Minneapolis	State	TS Ultimate OpCo Holding, Inc	Symbol	09/23/2015	Julialegy	5.452.117	8.046.692	8.046.692	79.575	Accietion	HIZEU	Other	value	IIICOIIIE	IIICIIL	8.330
000000-00-0	13 Opco Horarigs, LLC	n	minineaports		Vida Insurance Credit Opportunity Fund I		09/23/2013			0,040,092	0,040,092	19,5/5							0.330
000000-00-0	VICOF II Feeder. LP	R	Austin	TX	via mourance oreart opportunity rand i		06/01/2011	1	16.158.973	17,963,352	17.963.352	190,657						1,341,027	3.620
000000-00-0	Vida Longevity Fund, LP	R	Austin	TX	Vida Management I, LLC		03/12/2018	1	9,235,121	9,546,678	9,546,678	(589,787)							0.570
000000-00-0	Vivo Capital Fund IX, LP	R	Palo Alto	CA	Vivo Capital IX, LLC		02/27/2019	1	2,423,887	7,741,168	7,741,168	4,805,087						1,167,393	0.350
1999999.	Joint Venture Interests - Common Stoc	k - Una	ffiliated						470, 179, 611	694,663,126	694,663,126	110,238,623	0	3,058,657	0	0	46,685,851	126,483,271	XXX
	Barings Innovations & Growth Real Estate Fund			· · · · · · · · · · · · · · · · · · ·						· · · · · · · · · · · · · · · · · · ·		1		1					
000000-00-0			Hartford	CT	BIG Real Estate Fund GP LLC		10/06/2021		11,353,845	11,353,845	11,353,845							25,000,000	
000000-00-0	Barings Real Estate Debt Income Fund LP		Hartford		BIG Real Estate Fund GP LLC		12/09/2021 06/30/2021		25,160,316	24,977,409	24,977,409 757,289	(182,907)					182,907	125,022,591	
000000-00-0	BIG Peninsula Co-Invest Member, LLC Hillpointe Workforce Housing Partnership I, LP		Burlingame	UA	Peninsula Owner, LLC		00/30/2021	·····	723,075	757,289		34,214	·····	l					·····
000000-00-0	minpointe norkione nousing ranthership I, LP	R	Charlotte	NC	Hillpointe Fund   GP. LLC		03/17/2020		1.513.983	1.513.983	1.513.983	31.195	I	1			382.316		2.920
	Hillpointe Workforce Housing Partnership II,									, 510,000	,010,000		[	Ī					
000000-00-0	LP	R	Charlotte	NC	. Hillpointe Fund II GP, LLC		11/03/2020		2,925,000	2,876,692	2,876,692	(48,308)						75,000	2.720
					Lubert Adler Laramar Urban Neighborhood														
000000-00-0	L-A Laramar Urban Neighborhood Fund, L.P	R	Philadelphia	PA			10/15/2015		13,340,780	15, 152, 429	15, 152, 429	1,833,331					762,313	313,988	0.347
000000-00-0	LCN NA Fund III-D, LP Lubert-Adler Real Estate Fund VII. LP	K	New York	NY PA	LCN North American GP III, L.P Lubert-Adler Group VII. LP		08/23/2019		373,078 38,991,344	378,107	378,107	13,038					2,060	605, 191	
0-00-00-00	Lubert-Adler Real Estate Fund VII, LP Lubert-Adler Real Estate Fund VII-B, LP	K	Philadelphia	PAPA	Lubert-Adler Group VII, LP		04/07/2017			7,774,622	29,023,807	(260,801)					1,113,252	1,666,667	10.030
000000-00-0	Lubert-Adler Workforce Housing Fund, L.P.	R	Philadelphia	PA	Lubert-Adler Group WH, L.P.		08/08/2019		3,750,000	5,786,998	5,786,998	2,760,364					1, 110,232	1,000,007	
000000-00-0	MM Horizon Savannah Member LLC		Savannah	GA.	Horizon Savannah JV. LLC		10/25/2021		3.571.164	3,571,164	3.571.164							1,335,423	
	NB Real Estate Secondary Opportunities Fund LP	)			NB Real Estate Secondary Opportunities A						,								
000000-00-0		R	New York	NY			12/05/2018		5,671,125	7, 172,870	7,172,870	1,223,945					25,585	5,444,947	1.630
2199999.	Joint Venture Interests - Real Estate - I	Unaffilia	ited						112,244,610	110,339,216	110,339,216	7,757,193	0	0	0	0	2,468,433	170,713,807	XXX
000000-00-0	Ellington GA RPL 1 LLC	R	Old Greenwich	CT	. EPO II GP, LLC		05/04/2020		42,233	70,952	70,952	(1,272,070)					1,713,837	10,000,000	33.390
		_		NV	Pretium Mortgage Credit Partners I GP, L		10 (0.1 (00.1 1			4 500 000	4 500 000	/4 007 000						40 000 000	0.000
000000-00-0 000000-00-0	Pretium Mortgage Credit Partners I, LP	K	New York	NY NY	Waterfall Sentinel GP LLC		12/04/2014		3,173,955	1,526,086 5,163,603	1,526,086 5,163,603	(1,227,920)					2,003,333	10,000,000	0.820
	Joint Venture Interests - Mortgage Loar	no Una					11/24/2020		3,216,189	6.760.641	6.760.641	(510.342)	0	^			3.717.170	20.000.000	
023138-AA-8 .	AMBAC Assurance Surplus Note 5.1 06/07/20	ns - one	New York	MV	Dissolution	4.B	02/28/2018		3,216,189	22.073	6,760,641	(510,342)	0	0	U	U	3,717,170	20,000,000	0.001
309588-AC-5 .	Farmers Surplus Note 7.05		Los Angeles	CA	Guagenheim	2.A FE	12/06/2016		9.895.698	11.072.991	9.895.698		(112, 161)				634.500		2.400
309588-AE-1 .	Farmers Insurance Company Surplus Note 7.20		Omaha	NE	Jeffries & Company	2.A FE	04/11/2017		7,541,760	8,710,226	7,541,760		(25,078)				434,880		4.362
30958P-AA-1	Farmers Surplus Note 6.151		Omaha	NE	Transfer from Schedule D	2.A FE	04/11/2017		16,317,891	18,950,106	16,317,891		(78,684)				922,650		4.477
309601-AE-2 .	Farmers Suplus Note 4.747		Omaha	NE	Transfer from Schedule D	2.A FE	12/01/2018	ļ	7,000,664	8,029,846	7,000,664		108	ļ			332,290		1.750
404070 40 0	Guardian Life Insurance Company Surplus Note	1	New Year	NY	Toronton toron Orbertala D	1.D FE	00/04/0047		17 000 000	00 040 504	17 000 000		(3,839)	1			770 000		0.770
401378-AC-8 .	4.85 Liberty Mutual Insurance Company Surplus Note		New York	NY	Transfer from Schedule D	I.U FE	08/31/2017		17,088,638	20,940,524	17,088,638		(3,839)				776,922		2.779
53079Q-AC-1 .	7.875	1	Boston	MA	Transfer from Schedule D	2.B FE	08/31/2017		9,340,347	10 , 107 , 485	9,340,347		(211,582)				644,569		3.604
	Metropolitan Life Insurance Company Surplus				The serious of the se										[				
592173-AE-8 .	Note 7.80		New York	NY	Transfer from Schedule D	1.F FE	08/31/2017		5,149,614	5,460,958	5, 149, 614		(154,591)				351,000		1.800
628312-AA-8 .	Mutual of Omaha Surplus Note		Omaha	NE	. Stifel	1.G FE	09/27/2016		11,406,997	12,559,953	11,406,997		(93,575)				640,560		3.616
628312-AB-6 .	Mutual of Omaha Surplus Note 6.95		Omaha	NE	Transfer from Schedule D	1.G FE	12/01/2018		2,603,477	2,663,825	2,603,477	<u> </u>	(20,000)	ł			139,000		1.276
638671-AE-7	Nationwide Mutual Insurance Company Surplus Note 7.875		Columbus	OH	Transfer from Schedule D	1.G FE	08/31/2017		20,848,637	22,859,156	20,848,637		(305,511)				1,279,688		5.416
03007 I-AL-7 .	Nationwide Mutual Insurance Company Surplus		Corumbus		. IT alister IT oil schedule b	I.U IL	00/31/201/		20,040,037	22,009,100	20,040,007		(303,311)				1,279,000		3.410
638671-AK-3 .	Note		Wilmington	DE	Stifel	1.G FE	07/26/2016	<u> </u>	40,672,711	48 , 131 , 185	40,672,711		(421,539)				2,625,000		4.000
	New York Life Insurance Company Surplus Note		•										, , , , , , , , , , , , , , , , , , , ,						
64952G-AF-5 .	6.75		New York	NY	Transfer from Schedule D	1.C FE	08/31/2017		15,066,573	17,650,866	15,066,573		(116,873)				796, 163		1.179
677412-AF-5 .	Ohio National Surplus Note		Cincinnati	OH	Transfer from Schedule D	2.B FE	07/31/2016		5,500,000	7,280,871	5,500,000		0				378 , 125		2.200
694475-AA-2 .	Pacific Life Insurance Company Surplus Note 9.25	1	Newport Beach	CA	Transfer from Schedule D	1.F FE	08/31/2017		12,006,462	14,205,275	12,006,462		(129,923)	l			761,738		2.141
U34413-AA-2 .	Penn Mutual Life Insurance Company Surplus		nemport beauti			I.I FE		·	12,000,402	14,200,275	12,000,402		(128,823)	Ì			101,138		
707567-AC-7 .	Note 7.625		Horsham	PA	Transfer from Schedule D	1.F FE	08/31/2017		16,726,580	19,346,663	16,726,580		(117, 127)	L	L		992,775		6.510
	Prudential Insurance Company Surplus Note 8.30																		
743917-AH-9 .		1	Newark	NJ	. Transfer from Schedule D	1.F FE	08/31/2017	L	7.261.949	7,762,250	7.261.949	L	(225, 162)		L		530.785	L	1.827

Showing Other	ong-Term Inv	ested Assets	OWNED	December 31 of	Current Year
	_UIIU- I CIIII IIIV		OVVINED	Jecellinel 3 i O	Cullell Leal

					ononing outer bong i														
1	2	3	Locati	on	6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5		NAIC						13	14	15	16	17			ı
						Designation,								Current					i I
						NAIC							Current	Year's		Total			i I
						Designation					Book/		Year's	Other-		Foreign			ı l
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	i
						and					Carrying		ciation)	Temporary	ized	Change in		ment	ı I
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	Savings Bank Life Insurance Company Surplus		•																i
80529E-AA-1	Note 6.50	Woburn .			Transfer from Schedule D	2.B FE	08/31/2017		5,500,950	5,500,000	5,500,950		486				357,500		0.096
070004 DO 0	Teachers Insurance and Annuity Association	N V .		AD/	T ( ( 0)       0	4.0.55	00/04/0047		631.068	752.998	004 000		(4.070				34.661		0.482
878091-BC-0	Surplus Note 6.85	New York	к	NY	Transfer from Schedule D	1.D FE	08/31/2017			/52,998	631,068		(4,279	)			34,661		0.482
878091-BD-8	Surplus Note 4.90	New York	k	NY	Amherst Pierpont Securities	1.D FE	07/05/2021		6,082,795	5,937,141	6,082,795		(20, 191	)			101.959		0.280
	Surplus Debentures, etc - Unaffiliated	1							216,659,403	247,944,391	216,659,403	0	(2,039,522	) 0	0	0	12.734.763	0	XXX
	Monza Energy, LLC	R Houston		TX.	Monza Energy, LLC		04/17/2018		1,511,510	1,683,913	1,683,913		. , , , , , ,	1, 181, 065				1,729,171	2.040
4699999	Any Other Class of Assets - Unaffiliated	d							1,511,510	1,683,913	1,683,913	478,728	0	1, 181, 065	0	0	0	1,729,171	XXX
4899999	Total - Unaffiliated								854,246,176	1,123,600,050	1,092,315,061	127,330,713	(2,039,522		0	0	69,716,214	337,508,224	XXX
4999999	Total - Affiliated								0	0	0	0	0	0	0	0	0	0	XXX
5099999	- Totals								854.246.176	1.123.600.050	1.092.315.061	127.330.713	(2.039.522	33.055.328	0	0	69.716.214	337.508.224	XXX

1. Line	Book/Adjusted Carrying	Value by NAIC Designati	ion Category Footnote:				
Number							
1A	1A\$0	1B\$0	1C\$15,066,573	1D\$23,802,502	1E\$0	1F\$41,144,60	6 1G\$75,531,823
1B	2A\$40,756,014	2B\$20,341,297	2C\$0				
1C	3A\$0	3B\$0	3C\$0				
1D	4A\$0	4B\$16,590	4C\$0				
1E	5A\$0	5B\$0	5C\$0				
10	6 6 0						

		Showing Other Long-Term	Invested Asset	s ACQUIRED AND ADDITIONS MADE December	r 31 of Current Yea	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
OLIOID.					Date	Туре	Actual Cost	Additional		
CUSIP	Name of Description	011	0	Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	m Parallel Investors V, LP n Mezzanine Partners, LP	Cleveland	OH	Cyprium V Management LLC	08/15/201911/30/2017	2 2		541,448		
	n Mezzanine Partners II Feeder Fund, LP	San Francisco	CA	Gryphon Mezzanine Partners II, L.P.	12/20/2019	2				18.49
000000-00-0 NB Direc	ect Access Insurance SPV, LLC	New York	NY	NB Direct Access Associates LP	08/21/2020	2		705,075		1.50
	vate Equity Credit Opportunities Fund LP	New York	NY	NB Private Equity Credit Opportunities Associates, L.P.	06/07/2017	2		68,560		0.80
	reek Mezzanine Fund III, LP	Cincinnati	OH	NMF GP III, LLC	09/10/2019	2		631,848		3.04
	idge Private Credit Feeder, LP	New York Cincinnati	NY	PineBridge Private Credit General Partners, LP	11/28/2018 08/26/2020	2		673,543 1.031,250		10.00
000000-00-0 Sagard (	Credit Partners, LP	Toronto	CAN	Sagard Credit Partners (Cayman) GP, Inc	10/09/2018	2		1,239,551		1.28
000000-00-0 TTGA C-	-1 MMF, LP	Cincinnati	OH.	TTGA C-I MMF GP LLC	12/18/2017	2				1.28
	BIC Pioneer Feeder Fund, LP	New York	NY	TTGA SBIC Feeder GP, LLC	05/25/2021	2	93,000	85,228		50.00
	Capital Partners II, LP	Minneapolis	MN	Yukon Partners II, LLC	07/17/2014	2		287,669		2.19
	Capital Partners III, LP	Minneapolis	MN.	Yukon Partners III, LLC	07/18/2017	2		159,302		1.19
	ure Interests - Fixed Income - NAIC Designation Not Assi			Towns and a second			93,000	6,592,552	0	XXX
	pital Europe, SCSp	London	GBR	. A&M Capital Europe-GP, L.P . A&M Capital Opportunities-GP, L.P	06/30/2019	3	1,463,992			1.43
	pital Opportunities Fund, LP pital Partners II, LP	Greenwhich Greenwhich	CTCT.		10/21/2016 05/25/2018	33				1.36
	pital Partners II, LP	Greenwhich	CT	A&M Capital-GP. L.P	12/06/2013	3	4,534,119			1.70
	III-Q. LP	Cincinnati	OH	ALLOS Ventures III LLC	12/19/2018	11	720,000			4.25
000000-00-0 Blackst	tone Tactical Opportunities III, LP	New York	NY	Blackstone Tactical Opportunities Associ	02/08/2019	1	1,748,088			0.18
	Growth Partners II, LP	New York	NY	Bridge Growth Partners GP L.P.	04/29/2021	3	784,592	217,925		1.25
	Growth Partners, LP	New York	NY	Bridge Growth Partners GP L.P.	07/15/2014	3		2,048,135		3.79
	Co-Invest I LLC	New York	NY	BSP TS Co-Invest   LLC	12/10/2021	1	11,500,000			0.00
	ech Fund IV, LLC	Cincinnati	OH.	CincyTech, LLC	03/18/2016	11				5.65
	fuse Syndicate Fund II. LLC	Cincinnati	OH	Cintrifuse Fund Management II. LLC	09/18/2017	1		709.901		4.46
	t Investment Partners V, LP	West Palm Beach	FL	Comvest Investment Partners V, LP	11/15/2021		197,368			0.00
	r Blade Investors, LP	New York	NY	Corsair Blade Management, LP	12/16/2019	1	······································	15,576		15.58
	r Boomer Investors, LP	New York	NY	Corsair Boomer Management, LP	06/25/2018			41,996		9.77
	r V Financial Services Capital Partners LP	New York Salt Lake City	NY	Corsair V Management, LP	06/25/2018 03/09/2021	1 1	300.000	4,928,313 137.500		1.30
	Kid Holdings, LLC			DistroKid Holdings, LLC		······	300,000			0.00
	Impact Fund II LP	New York		Energy Impact Partners, LLC		1		1,681,151		0.80
	Impact Fund LP	New York		Energy Impact Fund II GP LLC		11		768,609		1.17
	te Capital Fund V, LP	San Francisco		Foresite Capital Management V, LLC	06/08/2020	1		2,280,000		1.22
	te Capital Opportunity Fund V, LP	San Francisco		Foresite Capital Opportunity Management		1		620,000		1.20
	ntent Topco LP			Francisco Partners VI LP	08/27/2021	·····	8,781 38.208			0.00
000000-00-0 FSS Soft	ftware Topco LP) t Capital Partners I, L.P	McHenry Los Angeles	IL	Francisco Partners VI LP	08/27/2021 05/29/2020	1	38,208	971.464		0.00
	r Hawn Fund VII L.P	Minneapolis	MN	Goldner Hawn GP, LLC	04/29/2019	1		1,706,864		1.73
	pring Global Partners IX-B, LP	Owings Mills	MD.	Greenspring General Partner IX, L.P.	02/08/2019	11		495, 160		0.26
000000-00-0 Greenspi	pring Global Partners VIII, L.P.	Owings Mills	MD	Greenspring Opportunities VIII, L.P.	07/14/2017	1		302,789		10.45
	pring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities General Partner IV, LP	04/25/2016	1		(35,000)		0.95
	pring Opportunities V, LP	Owings Mills	MD MD.	Greenspring Opportunities General Partner V, LP	01/22/2018	11		175,000		0.71
	pring Opportunities VI, LPon Capital II LP	Owings Mills New York	MD NY	Greenspring Opportunities VI, L.P	01/21/2020 02/28/2018	1		1,050,000 117,724		0.30
	on Capital III LP	New York	NY NY	GreyLion Capital III GP LLP	12/14/2021	33	415.970	111,724		0.00
	on Capital LP	New York	NY	GreyLion Capital GP LLP	08/20/2014	3		151,089		1.95
	n Partners IV, L.P.	San Francisco		Gryphon GenPar IV, L.P.	12/06/2016	3		173,983		0.45
	n Partners V, L.P.	San Francisco	CA	Gryphon GenPar V, L.P.	08/29/2018	3		168,334		0.54
	n Partners VI, LP	San Francisco		Gryphon GenPar VI, L.P	11/26/2021	3	2,550,002			0.00
	Continuation Fund, LPomestic Fund III. LP	New York	NYNYNY	JFL-NG Continuation Fund, LP KLCP Domestic Fund III. LP	10/27/2021	} <del>-</del>	8,213,236 817,069			0.00
	uity Partners V. LP	Philadelphia	PA	LLR Capital V. L.P.	03/31/2017	3	017,009	70.427		0.53
	uity Partners VI, LP	Philadelphia		LLR Capital VI, L.P.	05/13/2021	3	300,000	750,000		0.14
000000-00-0 Manches	sterStory Venture Fund. L.P.	Des Moines	IA	ManchesterStory GP1, LLC	03/23/2017	1		329,703		2.31
000000-00-0 Medley (	Credit Opportunitiy Delaware Fund, L.P.	New York		MCOF GP, LLC	07/15/2016	7		53,274		44.11
	Real D (Annuity) LLC	New York		Medley Capital, LLC	03/21/2016	3		40,000		0.00
	Capital Fund I, L.P	Cincinnati New York	OH NY	Narya Capital Fund I, L.P. NB Dyal Associates IV, LP	03/20/2020 06/11/2018	33		777,500		1.95 0.27
	Dyal V US Investors, LP	New York	NY	NB Dval Associates V. LP	12/10/2020	3				0.26
000000-00-0 NB Secon	ondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Associates III	05/23/2013	3		180,000		0.81
	ondary Opportunities Fund IV LP	New York			04/19/2017	3		1.875.000		0.41

		Showing Other Long-Term	n Invested Asset	s ACQUIRED AND ADDITIONS MADE December	31 of Current Yea	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	trategic Capital LP	New York	NY	NB Strategic Capital Associates LP	03/05/2020	3		4,175,000		1.000
	trategic Co-Investment Partners II LP	New York	NY	NB Strategic Co-Investment Associates II	10/01/2012	3		82,569		0.930
	trategic Co-Investment Partners III LP trategic Co-Investment Partners IV L.P.	New York	NYNY	.NB Strategic Co-Investment Associates III	01/28/2016	33		124,325		0.400
	Varisma HoldCo. LP	Wilmington	DE	NSH Verisma HoldCo. LP	12/16/2021		15, 155, 008	2,010,099		0.400
	aceutical Investco. LP	Riverside	CT	M&S GP LLC	10/18/2019	1	13, 133,000	26.477		2.210
	. LP (Bolt Topco, LLC)	Cincinnati	OH.	Orchard Investment Management III LLC	06/27/2019	1 1		17.489		49.960
000000-00-0 Oceans	nsound Partners Fund, LP	New York	NY	Oceansound Partners Fund, LP	12/27/2021		4,052,861			0.000
	Investment Partners, LP (Lucas Group)	Atlanta	GA	Orchard Investment Management, LLC	09/27/2013			29,878		0.000
	P, LP (Trew Holdings, LLC)	Hilton Head Island	SC	Orchard Investment Management III LLC	02/01/2019	1		8,993		49.960
	, L.P	Cincinnati	OH	. Orchard Investment Management III LLC	07/27/2017	1		29,400		54.230
	iot Financial Partners III, L.P.	Philadelphia	PA	Patriot Financial Partners GP III, L.P.	07/21/2017	31		750,000		2.460
	ate Equity Solutions SCSp	Cincinnati	LUXOH.	DWS Investment S.A. Refinery Management, LLC	12/16/2019	11		1,377,620 17,310		1.430
	nery Venture Fund I, LP	Cincinnati		Refinery Management, LLC	02/19/2021	11		17,310		1.250
	Istoke Single Asset Fund I. LP	Denver		RCP Single Asset Fund I GP. LLC	11/19/2019	1	001,001 بالم	16.917		0.420
	r Cities Capital Fund V, LP	Cincinnati	OH	River Cities Management V, LLC	12/31/2012	3		105,000		1.460
000000-00-0 River	r Cities Capital Fund VI, LP	Cincinnati	OH.	River Cities Management VI, LLC	02/15/2018	3		1,610,000		2.970
000000-00-0 River	rcrest Capital Partners, LP	Fort Worth	TX	Rivercrest Capital GP, LLC	04/02/2018			444,510		4.110
	rwood Capital Partners III L.P.	Menlo Park	CA	Riverwood Capital III L.P	03/27/2020			2,039,950		0.800
	Capital Partners Fund V, LP	Atlanta	GA	Roark Capital GenPar V, LP	11/01/2018	1		286,478		0.130
	Phipps II, LP	Wilmington	DE	. Snow Phipps GP II, L.P.	01/08/2010	3		74,493		1.050
	Phipps III, L.P.	Wilmington	DE	Snow Phipps GP III, LLC	06/08/2016	3		1,384,078		1.030
	nere Capital Fund II, LP nere Capital Fund II-A, LP	Boston Boston	MA MA	Solamere Capital Fund II, GP LP	08/19/2013	33		453,434 65.043		1.770
	nere Capital Fund III. LP	Boston		Solamere Capital Fund III-A, GP LP	08/19/2013	3		3,434,641		1.790
	ere capital fund III, LP	Wilmington	MA	Stork SPV AIV. LP	12/20/2018		5.267.000	, 434,041		0.000
	Cranemere Group Limited	London	GBR	The Cranemere Group Limited	05/21/2014	1		6.325.207		7.360
	antic Capital Partners VI, LP	New York	NY.	Trilantic Capital Partners Associates VI	07/25/2018	1 1		3,850,262		0.480
	ium Partners II, LLC	Austin	TX.	Tritium I GP, LLC	11/13/2019	3		2,707,406		1.900
000000-00-0 Triti	ium Partners, LLC	Austin	TX	Tritium II GP, LLC	06/26/2015	3		120,793		2.020
	FII Feeder, LP	Austin	TX	Vida Insurance Credit Opportunity Fund I	08/02/2017			1,232,060		3.620
	Capital Fund IX, LP	Palo Alto	CA	. Vivo Capital IX, LLC	09/09/2019			1,749,979		0.350
	ture Interests - Common Stock - Unaffiliated						60,429,315	60,390,598	0	XXX
	ngs Innovations & Growth Real Estate Fund	Hartford	CT	BIG Real Estate Fund GP LLC	10/06/2021		25,319,412			0.000
	ngs Real Estate Debt Income Fund LP	Hartford	CT	BIG Real Estate Fund GP LLC	12/09/2021	-	25, 160, 316			0.000
	Peninsula Co-Invest Member, LLC	Burlingame		Peninsula Owner, LLC	06/30/2021		9,866,753	1,040,233		0.000
000000-00-0 Hillp	pointe Workforce Housing Partnership I, LP	Charlotte	NCNC	. Hillpointe Fund I GP, LLC	03/17/2020	· · · · · · · · · · · · · · · · · · ·		317,244 2,475,000		2.920
	Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	Lubert Adler Laramar Urban Neighborhood	10/15/2015	· <del> </del> · · · · · · · <del> </del> ·		1,470,000		0.347
	VA Fund III-D. LP	New York	NY	LCN North American GP III. L.P	08/23/2019			104.467		4.810
	rt-Adler Real Estate Fund VII. LP	Philadelphia	PA.	Lubert-Adler Group VII. LP	10/15/2013			1,250,000		10.030
	rt-Adler Real Estate Fund VII-B, LP	Philadelphia	PA	Lubert-Adler Group VII-B. LLC	04/07/2017	<u>.</u> [				3.760
000000-00-0 Luber	rt-Adler Workforce Housing Fund, L.P.	Philadelphia	PA	Lubert-Adler Group WH, L.P.	08/08/2019	.JT.		1,500,000		7.520
	prizon Savannah Member LLC	Savannah	GA	Horizon Savannah JV, LLC	10/25/2021		3,571,164			0.000
000000-00-0 NB Rea	eal Estate Secondary Opportunities Fund LP	New York	NY	. NB Real Estate Secondary Opportunities A	12/05/2018			2,965,585		1.630
	University Village, LP	Colorado Springs	00	PRCP University Village Managers, LP						0.000
	-Atlanta Canopy Partners, LP -Aurora Partners. LP	Norcross	GA	PRCP-Atlanta Canopy Partners Managers, L PRCP-Aurora Partners Managers, LP		-}		181,200 41,105		0.000
	-Aurora Partners, LP -Boca Raton Partners, LP	Denver Boca Raton	00	PRCP-Boca Raton Partners Managers, LP	08/22/2016			41,105		0.000
	-boca Halon Partners, LP -CO Deer Crest Partners, LP	Broomfield	FL	PRCP-CO Deer Crest Partners Managers, LP		· <del> </del> · · · · · · · · · · · · · · · · · · ·				0.000
	-CO Governors Park, LP	Fort Collins		PRCP-CO Governors Park Managers, LP	11/18/2019	· [		107.600		0.000
	-CO Spyglass Creek, LP	Denver		PRCP-CO Spyglass Creek Managers, LP	10/23/2019	[]		169,600		0.000
000000-00-0 PRCP-0	-CO Stone Mountain, LP	Northglenn		PRCP-CO Stone Mountain Managers, LP	03/24/2020	.[I		68,000		0.000
	-Del Coronado Partners, LP	Phoenix		PRCP-Del Coronado Partners Managers, LP		. <b></b>		100,400		0.000
	-Everett Partners, L.P.	Seattle	WA	PRCP-Everett Partners Managers, LP				68,688		0.000
	-Key_West_Partners I, LP	Key West	FL	PRCP-Key West Partners I Managers, LP				63,200		0.000
	-KY Park Place Partners, LP	Louisville		PRCP-KY Park Place Managers, LLC	04/29/2020			65,200		0.000
	-MD Waters Landing Partners, LP -Missouri Partners, L.P.	Germantown	MD MO	PRCP-ND Waters Landing Managers, LP PRCP-Missouri Partners Managers, LP				142,800 62,800		0.000
	Missouri Partners, L.P	St. Charles	MUAZ	PRCP-Murietta Partners Managers, LP	10/22/2015 05/15/2018					0.000
	-Nurietta Partners, LP -NC University Ridge Partners, LP	Durham	AZNC.	PRCP-NC University Ridge Managers, LP	12/23/2020	·}		6,597,403		0.000
	-NC Wilmington Partners II, LP	Wilmington	NC	PRCP-NC University Hidge Managers, LP	05/08/2018	· [		45.600		0.000
000000 00 0 FNOT	no minington racidito II, Li	#11::::Illytvii		41100 to minimigrous an interest in manageres,		·		<del>-</del> 5,000		0.000

# **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	1		-	-	-		* *
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
		- 7	State			Strategy	Acquisition		LIICUIIIDIAIICES	
000000-00-0	PRCP-NV Hidden Valley Partners, LP	Reno	NV	PRCP-NV Hidden Valley Managers, LP	12/29/2020			867,433		0.000
	PRCP-Orlando Sanford Landing Partners, LP	Orlando	FL	PRCP-Orlando Sanford Landing Partners Ma PRCP-Orlando UCF Partners Managers, LP	04/12/2019			110,000		0.000
	PRCP-Orlando Whisper Lake Partners, LP	Or lando	FL	PROP-Orlando Whisper Lake Partners Manag	12/18/2019					0.000
	PRCP-Raleigh I Partners LP	Raleigh	FL	PROP-Raleigh I Partners Managers, LP	04/20/2019			37.200		0.000
	PRCP-St. John's Forest Partners. LP	Jacksonville	INU	PROP-St. John's Forest Partners Managers	03/20/2019					0.000
	PRCP-Stuart Partners, L.P.	Stuart	FL	PROP-Stuart Partners Managers, LP	12/06/2016			54,000		0.000
000000-00-0	PRCP-Sunrise Waters Edge Partners, LP	Sunrise	FI	PROP-Stuart raithers managers, Er PROP-Sunrise Waters Edge Partners Manag	08/29/2018			81,600		0.000
000000-00-0	PRCP-Tampa Arbor Partners, LP	Tampa	FI	PRCP-Tampa Arbor Partners Managers, LP	08/29/2018			104.000		0.000
	PRCP-Tempe/Mesa Partners	Phoenix	AZ	PRCP-Tempe/Mesa Partners Managers, LP	05/15/2018			280,400		0.000
	PRCP-Union Heights	Colorado Springs	00	PRCP-Union Heights Manages, LP	06/18/2018			77,600		.0.000
	PRCP-Woodland Hills, LP	Colorado Springs	CO	PRCP-Woodland Hills Managers, LP	11/13/2018			85.500		0.000
	Water Street OConnor Venture, LLC	Atlanta	GA	LG Residential Services, LLC	10/22/2015			103.518		0.000
	Venture Interests - Real Estate - Unaffiliated						63,917,645	22,107,509	0	XXX
	Bay Bridge Holding Company, LLC	Stevensville	MD	Bay Bridge Holding Company, LLC	04/01/2020			105,810		0.000
000000-00-0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Mountain View Grand Holding Company, LLC	06/01/2020			33,407		0.000
2299999. Joint	Venture Interests - Real Estate - Affiliated						0	139,217	0	XXX
	LPI Noteholder, LLC	Philadelphia	PA	L-A LPI Management, LLC	08/28/2020			17,546		0.000
	Pretium Mortgage Credit Partners I, LP	New York	NY	Pretium Mortgage Credit Partners I GP, L	12/04/2014			298,229		0.820
	SHARB Investors, L.P.	New York		Waterfall Sentinel GP LLC	11/24/2020			28,479		21.470
2399999. Joint	Venture Interests - Mortgage Loans - Unaffiliated						0	344,254	0	XXX
878091-BD-8	Teachers Insurance and Annuity Association Surplus Note 4.90	New York	NY	Amherst Pierpont Securities	07/05/2021		6, 102, 986			0.280
2799999. Surp	lus Debentures, etc - Unaffiliated						6,102,986	0	0	XXX
000000-00-0	Trace Midtown	Springfield	MA	NewPoint Real Estate Capital LLC	07/09/2021		11,999,998			2.040
2999999. Colla	teral Loans - Unaffiliated						11,999,998	0	0	XXX
000000-00-0	Monza Energy, LLC	Houston	TX	Monza Energy, LLC	04/17/2018			306,574		
4699999. Any (	Other Class of Assets - Unaffiliated						0	306,574	0	XXX
4899999. Total	- Unaffiliated						142,542,945	89,741,487	0	XXX
4999999. Total	- Affiliated						0	139,217	0	XXX
5099999 - Tota	ıls						142,542,945	89,880,704	0	XXX

			9	Showing Other Long-Term In	vested Ass	sets DISP	OSED, Tr	ansferred o	or Repaid	I During the	e Current	Year							
1	2	Location		5	6	7	8		Change i	in Book/Adjı	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	Cyprium Parallel Investors V, LP	Cleveland	OH	Transferred to Schedule D	08/15/2019	09/01/3021	3,420,314	(250,651)	71001011011	TIIZOG	Outoi	(250,651)		3,711,111	3,711,111	D.opeca.	Diopeca:	0	
	Great American Capital Partners Fund II, LP			Transferred to concease a				(200,001)				(200,001)							
000000-00-0		Los Angeles	CA	Return of Capital	01/12/2018	10/26/2021	929,868					0		929,868	929,868			٥	
000000-00-0	Gryphon Mezzanine Partners, LP	San Francisco	CA	Return of Capital	11/30/2017	10/12/2021	2,276,418					0		2,276,418	2,276,418			0	
000000 00 0	Gryphon Mezzanine Partners II Feeder Fund,	0 5 .	0.4		40 (00 (0040	40 (47 (0004	07 444							07 444	07.444				
000000-00-0	Manage Consider Dendance III I D	San Francisco	CA	Return of Capital	12/20/2019	12/17/2021	67,111 6,850,172							67,111	67,111 6,850,172				
000000-00-0	Monarch Capital Partners III LP Monarch Capital Partners IV, L.P	New York	NYNY	Return of Capital	01/12/2015 10/30/2017	12/21/2021	5,850,172					ν		6,850,172 2,004,295			·	لا n	
000000-00-0	NB Direct Access Insurance SPV, LLC	New York	NY	Return of Capital	08/21/2020	11/12/2021	2,004,295					n		2,004,293				n	
	NB Private Equity Credit Opportunities Fund					,,	,201												
000000-00-0	LP	New York	NY	Return of Capital	06/07/2017	12/29/2021	1,026,723	<b></b> .				Ω		1,026,723	1,026,723			Ω	ļ
000000-00-0	Northcreek Mezzanine Fund II, LP	Cincinnati	0H	Return of Capital	01/31/2014	12/21/2021	339,413					٥						۵	ļ
000000-00-0	PineBridge Private Credit Feeder, LP SAAS Capital Fund III	New York Cincinnati	NY 0H	Return of Capital	11/28/2018	12/31/2021	364,727					Fō		364,727 518.304	364,727			ō	
000000-00-0	SAAS Capital Fund III	Cincinnati Cincinnati	UH	Return of Capital	08/09/2018 08/26/2020	10/20/2021 10/08/2021	518,304								518,304 33,277				
000000-00-0	Sagard Credit Partners, LP	Toronto	CAN	Return of Capital	10/09/2018	08/25/2021	2,007,357					ν		2,007,357	2,007,357			رر ۱	
000000-00-0	TTGA C-1 MMF, LP	Cincinnati	OH.	Final Distribution	12/18/2017	12/10/2021	8,560,836	(493, 103)				(493, 103)		8,833,072	9,046,030		212,958	212,958	452,883
000000-00-0	World Trade Finance, LLC	Burbank	CA	Return of Capital	04/20/2020	11/22/2021	4,218,207					0		4,218,207	4,218,207			0	
000000-00-0	Yukon Capital Partners II, LP	Minneapolis	MN	Return of Capital	07/17/2014	12/15/2021	1,347,632					0		1,347,632	1,347,632			0	
000000-00-0	Yukon Capital Partners III, LP	Minneapolis	MN	Return of Capital	07/18/2017	12/14/2021	929,241					Ω		929,241	929,241			D	
	nt Venture Interests - Fixed Income -		signed by the S				35,014,147	(743,754)	0	0	0	(743,754)	0	35,577,181	35,790,139	0	212,958	212,958	452,883
000000-00-0	A&M Capital Opportunities Fund, LP	Greenwhich	CT	Return of Capital	10/21/2016	12/23/2021	1,210,289					0		1,210,289	1,210,289			0	
000000-00-0	A&M Capital Partners II, LP	Greenwhich Greenwhich	CT CT	Return of Capital	05/25/2018 12/06/2013	10/22/2021	2,348,895 1,630,887					Q		2,348,895 1,630,887	2,348,895 1,630,887			u	
000000-00-0	AltEnergy Storage Bridge, LLC	Rowayton	CT	Dissolution	03/20/2019	12/29/2021	1,820,568	(1,451,178)				(1,451,178)			1,324,560		955, 170	955, 170	(2,805)
000000-00-0	Altenergy Storage, LLC	Rowayton	CT	Dissolution	09/28/2015	12/29/2021	4,072,317	(2,072,317)				(2,072,317)		2,000,000	2,940,443		940.443	940.443	(245,098)
000000-00-0	ArcLight Energy Partners Fund VI, LP	Boston	MA	Return of Capital	08/04/2015	11/10/2021	294,273					0		294,273	294,273			0	
000000-00-0	BGP FS Holdco, LLC	New York	NY	Dissolution	11/08/2016	12/28/2021	4,508,946					0		292, 122	8,606,216		8,314,095	8,314,095	
000000-00-0	Blackstone Tactical Opportunities III, LP	New York	NY	Return of Capital	02/08/2019	12/30/2021	1,692,536					Ω		1,692,536	1,692,536			Ω	
000000-00-0	Bridge Growth Partners, LP	New York	NYIRL	Return of Capital	07/15/2014 12/16/2019	12/29/2021	3, 144, 225					Q		3, 144, 225	3, 144, 225 395, 875			D	
000000-00-0 000000-00-0	Channel 51. LLC	Dublin Washington	DC	Return of Capital	04/29/2016	11/04/2021 06/08/2021	21,066							21,066	21,066			u	
000000-00-0	Cintrifuse Syndicate Fund I, LLC	Cincinnati	0H	Return of Capital	04/29/2010	12/03/2021	11.739					n		11,739	11,739			n	[
000000-00-0	Corsair Indigo Investors, L.P	New York	NY	Return of Capital	12/07/2020	12/10/2021	147,570					0		147,570	147,570			0	
	Corsair V Financial Services Capital		1	·															]
000000-00-0	Partners LP	New York	NY	Return of Capital	06/25/2018	10/08/2021	1,383,560					0		1,383,560	1,383,560			0	ļ
000000-00-0	DecoPac, Inc	Anoka	MNSC	Dissolution	10/27/2017	08/17/2021	9,764,058	(4,764,058)			<u> </u>	(4,764,058)		5,000,000 3,500,000	9, 105,091 16,099,061	}	4, 105, 091	4, 105, 091	311,063
000000-00-0	Electric Guard Dog, LLC Energy Impact Fund II LP	Columbia	SCNV	Dissolution	06/08/2016	12/14/2021	16,099,061					D		3,500,000	16,099,061		12,599,061	12,599,U67	
000000-00-0	Energy Impact Fund LP	New York	NY	Return of Capital	05/11/2017	03/25/2021	543,581					0		543,581	543,581			n	
000000-00-0	Foresite Capital Fund IV, LP	San Francisco	CA	Return of Capital	04/16/2018	04/29/2021	831, 107	[				0		831, 107	831,107			0	
000000-00-0	Foresite Capital Opportunity Fund V, LP	San Francisco	CA	Return of Capital	06/29/2020	04/21/2021	65,770					0		65,770	65,770			0	
000000-00-0	Gallant Capital Partners I, L.P	Los Angeles	CA	Return of Capital	05/29/2020	12/30/2021	301,932					0		301,932	301,932			0	
000000-00-0 000000-00-0	Greenspring Global Partners IX-B, LP	Owings Mills	MD MD	Return of Capital	02/08/2019	03/12/2021 11/12/2021	2,781 243,913					ļ		2,781 243,913	2,781 243,913			0	·
000000-00-0	Greenspring Global Partners VIII, L.P Greenspring Opportunities IV, LP	Owings Mills	MD	Return of Capital	07/14/2017 04/25/2016	11/12/2021	243,913					ļ						 n	
000000-00-0	Greenspring Opportunities V, LP	Owings Mills	MD	Return of Capital	01/22/2018	11/12/2021	332,500					0						n	
000000-00-0	Greenspring Opportunities VI, LP	Owings Mills	MD	Return of Capital	01/21/2020	08/06/2021	62,500					0		62,500	62,500			0	
000000-00-0	GreyLion Capital II LP	New York	NY	Return of Capital	02/28/2018	12/22/2021	237,216	ļ [				0		237,216	237,216		ļ [	0	ļ
000000-00-0	GreyLion Capital LP	New York	NY	Return of Capital	08/20/2014	12/23/2021	695,243	ļ ļ				Ω		695,243		ļ		۵	}J
000000-00-0	Gryphon Partners IV, L.P.	San Francisco	CA	Return of Capital	12/06/2016	09/15/2021	1,760,507					ō		1,760,507	1,760,507			ō	·
000000-00-0	Gryphon Partners V, L.P. Gryphon Partners VI, LP	San Francisco	CACA	Return of Capital	08/29/2018 11/26/2021	12/17/2021 12/20/2021	429,463 274,225					0		429,463 274,225	429,463 274,225			0	
000000-00-0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA CA	Return of Capital	09/04/2015	01/25/2021	62,100					,		62,100		·		ע ח	
000000-00-0	JFL-NG Continuation Fund, LP	New York	NY	Return of Capital	10/27/2021	12/22/2021	363, 177	[				0		363, 177	363, 177			0	
000000-00-0	LLR Equity Partners IV, LP	Philadelphia	PA	Return of Capital	03/14/2014	06/29/2021	221,922					0		221,922	221,922			0	
							-												

# **SCHEDULE BA - PART 3**

			5	Showing Other Long-Term In	vested Ass	sets DISP	OSED, Tra	ansferred o	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8		Change	in Book/Adiu	sted Carry	ing Value		15	16	17	18	19	20
	_	3	4	_		-		9	10	11	12	13	14						
			•				Book/	Ů		Current				Book/				ļ	ı
							Adjusted			Year's		Total	Total	Adjusted				ļ	ı
							Carrying		Current	Other-		Change in	Foreign	Carrying				ļ	ı
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign		ļ	ı
																		ļ	1
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange	D	T. 1.1	ı
					<b>.</b> .		Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	ManchesterStory Venture Fund, L.P.	Des Moines	IA	Return of Capital	03/23/2017	12/13/2021	416,057					0		416,057	416,057			0	
	Medley Credit Opportunitiy Delaware Fund,				.==							_						_	ı
000000-00-0	L.P	New York	NYNY	Return of Capital	07/15/2016	12/06/2021	2, 136,005					0		2, 136, 005	2, 136, 005			0	
000000-00-0 000000-00-0	NB Dyal IV US Investors, LP NB Secondary Opportunities Fund IV LP	New York New York	NY	Return of Capital	06/11/2018 04/19/2017	10/18/2021 12/30/2021	1,434,815					u		1,434,815 2,400,856	1,434,815			۱ ۸۱	
000000-00-0	NB Strategic Capital LP	New York	NY	Return of Capital	03/05/2020	12/30/2021	2,380,404					u		2,380,404	2,400,830			ا را	
000000-00-0	NB Strategic Co-Investment Partners II LP	New York	NY	Return of Capital	10/01/2012	07/29/2021	262, 198					0		262, 198	262, 198				
000000-00-0	NB Strategic Co-Investment Partners III LP	New York	NY	Return of Capital	01/28/2016	12/30/2021	1,269,864	[		[			·	1,269,864	1,269,864	[			
000000-00-0	OBC Investment Partners, LP (Bock & Clark)	Cincinnati	.OH.	Dissolution	07/31/2014	12/23/2021	53,471	(53, 470)				(53,470)		0	39,368		39,367	39,367	
000000-00-0	OLG Investment Partners, LP (Lucas Group)	Atlanta	GA	Return of Capital	09/27/2013	11/02/2021	75,965					0		75,665	12,699,306		12,623,641	12,623,641	
000000-00-0	Patriot Financial Partners II, LP	Philadelphia	PA	Return of Capital	04/30/2014	12/30/2021	4,859,865	ļ ļ		ļ		۵	ļ <b>ļ</b>	4,859,865	4,859,865	ļ <b>ļ</b>		0	<sub>}</sub>
000000-00-0	Private Equity Solutions SCSp	Munsbach	LUX	Return of Capital	12/16/2019	10/28/2021	1,081,543					Ω		1,081,543	1,081,543			0	
000000-00-0	Quibi Holdings, LLC (Class A)	Beverly Hills	CA	Return of Capital	08/24/2018	11/04/2021	1,749,999					0		1,749,999	2,639,721		889,722	889,722	
000000-00-0	River Cities Capital Fund III, LP	Cincinnati	OH.	Dissolution	05/15/2018	12/15/2021	224,380	(68,022)				(68,022)		156,358	192,961		36,602	36,602	
000000-00-0	River Cities Capital Fund V, LP	Cincinnati	OH	Return of Capital	12/31/2012	12/03/2021	439,909	····· }				0		439,909	439,909			D	
000000-00-0	River Cities Capital Fund VI, LP	Cincinnati Menlo Park	OH CA	Return of Capital Return of Capital	02/15/2018	12/10/2021 09/24/2021	1,058,639					0		1,058,639	1,058,639			۱ ۵۱	
00000-00-0	Roark Capital Partners Fund V, LP	Atlanta	GA	Return of Capital	11/01/2018	12/24/2021	714,082					u		714,082	714,082			ا ر	
000000-00-0	Snow Phipps I, LP	Wilmington	DE	Return of Capital	02/06/2007	12/21/2021	496,741					0		496,741	496,741				
000000-00-0	Snow Phipps III, L.P.	Wilmington	DE	Return of Capital	06/08/2016	12/15/2021	3,317,419					0		3,317,419	3.317.419			0	
000000-00-0	Solamere Capital Fund II, LP	Boston	MA.	Return of Capital	08/19/2013	. 12/31/2021	442,044					0		442,044	442,044			ő	
000000-00-0	Solamere Capital Fund II-A, LP	Boston	MA	Return of Capital	08/19/2013	09/07/2021	1,280,797					0		1,280,797	1,280,797			0	
000000-00-0	Solamere Capital Fund III, LP	Boston	MA	Return of Capital	11/20/2018	12/06/2021	1, 184, 322					0		1, 184, 322	1, 184, 322			0	ļ
	Solamere Portfolio Company Investments II,																	ļ	ı
000000-00-0	LLC (Vivint)	Boston	MA	Return of Capital	04/18/2016	03/01/2021	52,500					0		52,500	52,500			ا ٥	
000000-00-0	Trilantic Capital Partners VI, LP	New York Austin	NY	Return of Capital	07/25/2018	12/30/2021	328,683					0		328,683 886,706	328,683			0 1	
000000-00-0 000000-00-0	Tritium Partners II, LLC Tritium Partners, LLC	Austin	TXTX	Return of Capital	11/13/2019	10/14/2021 08/25/2021	886,706								886,706			ا لا	
000000-00-0	VICOF II Feeder, LP	Austin	TX	Return of Capital	06/26/2015 08/02/2017	12/28/2021	1,082,111					ν			1,082,111				I
000000-00-0	Vida Longevity Fund, LP	Austin	TX.	Return of Capital		10/29/2021	344,498					0		344,498	344,498				
000000-00-0	Vivo Capital Fund IX, LP	Palo Alto	CA	Return of Capital	09/09/2019	11/23/2021	1,823,379					0		1,823,379	1,823,379			ő	
1999999 Joji	nt Venture Interests - Common Stock					Į.	87,414,490	(8,409,044)	0	0	0	(8.409.044)	0	62,189,260	102.692.453	0	40.503.192	40.503.192	63, 160
000000-00-0	Brother's Management, LLC	Kansas City	MO	Dissolution	12/31/2017	.05/31/2021	1,000	(0,100,011)				0		1,000	1,000		10,000,102	0	
	nt Venture Interests - Common Stock	: - Affiliated					1,000	0	0	0	0	0	0	1,000	1,000	0	0	0	0
	Barings Innovations & Growth Real Estate						.,,500					Ĭ		.,000	.,000		-		
000000-00-0	Fund	Hartford	CT	Return of Capital	10/06/2021	12/23/2021	13,965,568	ļ ļ				0		13,965,568	13,965,568			0	
000000-00-0	BIG Peninsula Co-Invest Member, LLC	Burlingame	CA	Return of Capital	06/30/2021	12/16/2021	10, 183,911					0		10,183,911	10,183,911			0	
1				Transferred to Great American Insurance									]						
000000-00-0	Cornerstone Office Partners, LLC	Cincinnati	OH	Company	06/22/2018	05/25/2021	7,595,516	(517,916).				(517,916)		7,077,600	7,503,503		425,903	425,903	235,825
000000-00-0	Hillpointe Workforce Housing Partnership I,	Ch1-44-	NC	Datum of Carital	03/17/2020	07/19/2021	400 047					0		486,017	486,017			,	1
000000-00-0	Lt	Charlotte	NL	Return of Capital	03/1//2020	07/19/2021	486,017					u		480,017	480,017				
000000-00-0	Kaleb Grove Investors, LLC	Colorado Springs	CO.	Company	11/30/2016	05/25/2021	13,554,903	(5,903,831).				(5,903,831)		7,651,072	16,505,010		8,853,938	8,853,938	583,200
000000 00 0	Mareb drove investors, LLC	cororado opriniga		Transferred to Great American Insurance	11/30/2010		1 10,004,000	(3,303,001).				(5,300,001)			10,303,010				
000000-00-0	Kelly Co, Investors, LLC	Colorado Springs	CO.	Company	12/17/2019	05/25/2021	5,646,770	(81,411)				(81,411)		5,565,359	8,581,203		3,015,844	3,015,844	188,700
	, ,	, J		Transferred to Great American Insurance			· ·					, ,		,,					,
000000-00-0	L-A Battery QOF Fund, LP	Philadelphia	PA	Company	12/24/2019	05/25/2021	4,906,875	93 , 125 .		ļ		93 , 125		5,000,000	4,888,694	ļ ļ	(111,306)	(111,306)	
1				Transferred to Great American Insurance								1							.
000000-00-0	L-A Delray QOF Fund, LP	Delray Beach	FL	Company	12/24/2019	05/25/2021	3,032,422	92,578				92,578		3, 125,000	3,008,758		(116,242)	(116,242)	
000000-00-0	LCN NA Fund III-D, LP	New York	NY	Return of Capital	08/23/2019	10/22/2021	52,350	}		<b>}</b>		łō	· }	52,350	52,350	} <b> </b>		ō l	·
000000-00-0 000000-00-0	Lubert-Adler Real Estate Fund VII, LP Lubert-Adler Real Estate Fund VII-B, LP	Philadelphia Philadelphia	PAPA	Return of Capital	10/15/2013 04/07/2017	12/30/2021 12/30/2021	6,770,311	····· ·		·····				6,770,311 9,219,706	6,770,311 9,219,706	·			
000000-00-0	NB Real Estate Secondary Opportunities Fund	riii raueipiira	гм	neturn or bapitar	04/01/201/	12/30/2021	9,219,706					υ						υ	
000000-00-0	LP	New York	NY	Return of Capital	12/05/2018	12/22/2021	958, 197					0		958 , 197	958, 197	[ <b> </b>		0	
				Transferred to Great American Insurance	[		Ī	[		[						[			
000000-00-0	Osprey Pointe Sandestin, LLC	Miramar Beach	FL	Company	12/19/2018	05/25/2021	5,756,642	(3,783)				(3,783)		5,752,859	5,305,360	L	(447,499)	(447,499)	

# **SCHEDULE BA - PART 3**

			;	Showing Other Long-Term In	vested As:	sets DISP	OSED, Tr	ansferred o	or Repaid	d During the	e Current	Year							
1	2	Location		5	6	7	8			in Book/Adju				15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less Encum-		Exchange	Realized	Total	
					Date		Encum- brances,	Valuation Increase	ciation) or (Amorti-	Impair- ment	Deferred Interest	Carrying Value	Book/ Adjusted	brances		Gain (Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year		Accretion		Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
		j		Transferred to Great American Insurance				<i>'</i>				ĺ		•		·			
000000-00-0	Park Meadows CO Investors, LLC	Denver		Company	02/28/2017	05/25/2021	13,577,642	(2,039,239)				(2,039,239)		11,538,403	20,913,196		9,374,793	9,374,793	150,400
000000-00-0	PRCP University Village, LP	Colorado Springs	co	Transferred to Great American Insurance Company	09/11/2018	05/25/2021	7,283,772	(476,469)				(476,469)		6,885,703	9,271,903		2,386,200	2,386,200	125,527
	This officerty through, in	orrelate op. mgc		Transferred to Great American Insurance			,,200,2	( 0, .00)				( 0 , 100 /					2,000,200	2,000,200	
000000-00-0	PRCP-Abacoa Investment, LLC	Jupiter	FL	Company	12/09/2015	05/25/2021	7,378,664	(324,414)				(324,414)		7,054,250	7,837,853		783,603	783,603	115,604
000000-00-0	PRCP-AFG LA New Orleans Partners, LP	New Orleans	LA	Transferred to Great American Insurance Company	12/08/2020	05/25/2021	6, 479, 543							6,479,543	5,986,495		(493,048)	(493,048)	
000000 00 0	Thor Aid Ex New Officials farthers, Er	New of realis		Transferred to Great American Insurance	12/00/2020	93/23/2021	9, 473,040										(+30,040).	(430,040)	
000000-00-0	PRCP-Arcadia Partners, LP	Seattle	WA	Company	10/26/2016	05/25/2021	8,282,251	(3,887,864)				(3,887,864)		4,394,387	8,841,106		4,446,719	4,446,719	229,023
000000-00-0	PRCP-Atlanta Canopy Partners, LP	Norcross		Transferred to Great American Insurance Company	04/02/2019	05/25/2021	780,486	(5,850)				(5,850)		955,836	970,957		15, 122	15, 122	26,371
000000-00-0	rnor-Attainta valiopy raithers, Er	NOT CT USS	un	Transferred to Great American Insurance	04/02/2019	1207/23/2021	700,400	(3,650)				(3,650)							20,3/1
000000-00-0	PRCP-Aurora Partners, LP	Denver		Company	08/22/2016	05/25/2021	10,631,610	(2,200,696)				(2,200,696)		8,472,018	11,488,339		3,016,321	3,016,321	178,251
000000-00-0	PRCP-Avondale Partners, LP	Phoenix	AZ	Transferred to Great American Insurance Company	09/23/2016	05/25/2021	19,588,687	(6,774,789).				(6,774,789)		12,813,898	19,801,125		6,987,227	6,987,227	432,663
000000-00-0	rnor-Avolidate rai tileis, Lr	Filoeitix		Transferred to Great American Insurance	09/23/2010	1207/237/2021	13,300,007	(0,774,769)				(0,774,709)		12,010,030	19,001, 123			9,301,221	902,000
000000-00-0	PRCP-AZ Arcadia Cove Partners, LP	Phoenix	AZ	Company	08/05/2020	05/25/2021	11, 175, 389	200,541				200,541		11,375,930	11,375,931		0	0	304,395
000000-00-0	DDCD Dave Datas Davidance LD	Boca Raton	FL	Transferred to Great American Insurance Company	11/07/0017	05/05/0004	40,000,000	(0 FOF 100)				(0 505 100)		0 405 450	10 010 775		0.750.047	0.750.047	100 745
000000-00-0	PRCP-Boca Raton Partners, LP	Boca natori		Transferred to Great American Insurance	11/27/2017	05/25/2021	10,868,960	(2,525,102).				(2,525,102)		8,465,458	12,218,775		3,753,317	3,753,317	198,745
000000-00-0	PRCP-Bucks Partners, LP	Philadelphia	PA	Company	04/25/2017	05/25/2021	8, 159,892	(1,215,655)				(1,215,655)		6,944,237			1,406,680	1,406,680	118,545
000000 00 0	DDOD 00 D 0 + D + 1D	B (1) 14	00	Transferred to Great American Insurance	05 (45 (0040	05 (05 (0004	0 000 000	(400,040)				(400,040)		0.004.044	0.055.040		004 074	004 074	475 000
000000-00-0	PRCP-CO Deer Crest Partners, LP	Broomfield		Company Transferred to Great American Insurance	05/15/2019	05/25/2021	8,060,988	(126,343).				(126,343)		8,024,644	8,255,918		231,274	231,274	175,669
000000-00-0	PRCP-CO Governors Park, LP	Fort Collins		Company	11/18/2019	05/25/2021	7,341,002	66,643				66,643		7,515,246	7,709,923		194,678	194,678	147,309
000000 00 0	ppop co l l d l p		00	Transferred to Great American Insurance	00 (00 (0040	05 (05 (0004	40 005 000	00.050				00.050		40,000,550	44 455 040		4 400 000	4 400 000	400 455
000000-00-0	PRCP-CO Lakewood, LP	Lakewood		Company Transferred to Great American Insurance	08/09/2019	1207/20/20/21	10,225,698	62,858				62,858		10,288,556	11,455,246		1, 166, 690	1, 166, 690	168,455
000000-00-0	PRCP-CO Spyglass Creek, LP	Denver		Company	10/23/2019	05/25/2021	10,481,657	18,655				18,655		10,669,911	11,970,352		1,300,441	1,300,441	158,800
000000 00 0	DDCD CO Chara Marinhaira I D	Northglenn		Transferred to Great American Insurance	00/04/0000	05/05/0004	11 540 005	101 440				101,446		44 744 744	44 744 744		0	0	100 040
000000-00-0	PRCP-CO Stone Mountain, LP	Nor thgrenn		Company Transferred to Great American Insurance	03/24/2020	05/25/2021	11,542,265	101,446				10 1 , 440		11,711,711	11,711,711			υ	189,343
000000-00-0	PRCP-CS Partners II, LP	Colorado Springs		Company	09/15/2017	05/25/2021	6,596,118	(1,641,205)				(1,641,205)		4,954,913	7,544,469		2,589,555	2,589,555	174,391
000000 00 0	DDCD Dallas Face Dantages ID	Lawiawitta	ТХ	Transferred to Great American Insurance	11/00/0015	05/05/0004	15 100 150	(0.000.050)				(0.000.050)		10 400 700	10 100 700		0.750.040	0.750.040	007 400
000000-00-0	PRCP-Dallas Four Partners, LP	Lewisville		Company Transferred to Great American Insurance	11/06/2015	05/25/2021	15, 133, 153	(2,699,359).				(2,699,359)		12,433,793	19, 190, 709		6,756,916	6,756,916	227,423
000000-00-0	PRCP-Del Coronado Partners, LP	Phoenix	AZ	Company	05/15/2018	05/25/2021	9, 230, 124	(1,865,560)				(1,865,560)		7,464,964	9,444,934		1,979,970	1,979,970	189,458
000000 00 0	DDCD Correct Denteron I D	0441-	WA	Transferred to Great American Insurance	07/04/0046	05/05/0004	0 101 004	(0.405.047)				(0.405.047)		0.704.005	0.040.000		0 540 045	0 540 045	111 070
000000-00-0	PRCP-Everett Partners, L.P.	Seattle	WA	Company Transferred to Great American Insurance	07/21/2016	05/25/2021	6, 191, 294	(3,465,917).				(3,465,917)		2,794,065	6,343,880		3,549,815	3,549,815	111,979
000000-00-0	PRCP-Key West Partners I, LP	Key West	FL	Company	02/08/2017	05/25/2021	7,896,832	(2,511,901)				(2,511,901)		5,448,131	8,860,218		3,412,087	3,412,087	87, 191
000000 00 0	DDCD VV Deals Diseas Deathers I D	Louisville	KY.	Transferred to Great American Insurance	04/00/0000	05/05/0004	2 550 000	F0 007				E0 007		0.677.006	0.677.006		0	0	100 040
000000-00-0	PRCP-KY Park Place Partners, LP	Louisville		Company	04/29/2020	05/25/2021	3,558,989	53,807				53,807		3,677,996	3,677,996			u	106,649
000000-00-0	PRCP-MD Montclair Partners, LP	Silver Spring	MD	Company	10/05/2020	05/25/2021	7,345,408					0		7,345,408	7,345,429		21	21	214,478
000000 00 0		Cormontown	MD	Transferred to Great American Insurance	00/05/0040	0E /0E /0004	6 675 004	E0 400				E0 400		6 076 600	7 507 004		664 404	664 404	154 000
000000-00-0	PRCP-MD Waters Landing Partners, LP	Germantown	MU	Company	08/05/0819	1202/02/02/02	6,675,384	58,439				58,439		6,876,623	7,537,804		661, 181	661,181	154,289
000000-00-0	PRCP-Missouri Partners, L.P.	St. Charles	MO	Company	10/22/2015	05/25/2021	11, 120, 465	(4,279,939).				(4,279,939)			11,291,644		4,388,317	4,388,317	112,897
000000-00-0	PRCP-Murietta Partners, LP	Phoenix	AZ	Transferred to Great American Insurance Company	05/15/2018	05/25/2021	6,242,221	(963, 161)				(963, 161)		5,316,260	6,340,189		1,023,929	1,023,929	167 007
000000-00-0	rnor-mui letta faitheis, LF	FIIUCIII X		Transferred to Great American Insurance	03/ 13/2018		0,242,221	(900, 101)				(303, 101)			0,340,189		1,020,929	1,020,929	167,007
000000-00-0	PRCP-NC Greensboro Partners, LP	Greensboro	NC	Company	03/19/2020	05/25/2021	6,889,139	74,762				74,762		6,963,902	6,970,720		6,818	6,818	159,040
000000-00-0	PRCP-NC University Ridge Partners, LP	Durham	NC	Transferred to Great American Insurance Company	12/23/2020	05/25/2021	998.275					_		7,595,678	7.595.678		0	Λ.	147.869
000000-00-0	TITIO IN OUR VEISILY HIUGE FAILUETS, LF	Pui naiii	. L	υυπρατιγ	12/20/2020	1. NO 1 CO 1 CO 2 I	,213	L				LU	L			L <b>L</b>			147,009

# **SCHEDULE BA - PART 3**

			5	Showing Other Long-Term In	vested As:	sets DISP	OSED, Tr	ansferred of	or Repaid	I During the	e Current	Year							
1	2	Location		5	6	7	8		Change	in Book/Adju	sted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						1
							Book/			Current				Book/					1
							Adjusted			Year's		Total	Total	Adjusted					1
							Carrying		Current	Other-		Change in	Foreign	Carrying					1
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			1
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange	Dealized	Total	1
					Date		Encum- brances,	Valuation Increase	ciation) or (Amorti-	Impair-	Deferred Interest	Carrying	Book/	Encum- brances		Gain (Loss)	Realized Gain	Total Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	,	ment	and	Value	Adjusted Carrying	on	Consid-	on (LOSS)			ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Disposal	Year	crease)	zation)/ Accretion	Recog- nized	Other	(9+10- 11+12)	Value	Disposal	eration	Disposal	(Loss) on Disposal	(Loss) on Disposal	Income
Identification	realite of Description	City	State	Transferred to Great American Insurance	Acquired	Date	rear	crease)	Accietion	Tilzeu	Other	11112)	value	Dioposai	Ciation	Бізрозаі	Disposai	Disposai	meome
000000-00-0	PRCP-NC Wilmington Partners II, LP	Wilmington	NC	Company	05/08/2018	05/25/2021	2,261,391	(421, 481)				(421,481)		1,885,510	2,329,114		443,603	443,603	39,549
		_		Transferred to Great American Insurance															1
000000-00-0	PRCP-NV Hidden Valley Partners, LP	Reno	NV	Company Transferred to Great American Insurance	12/29/2020	05/25/2021	400,000	0				0		1,267,433	1,286,212		18,779	18,779	t
000000-00-0	PRCP-Ohio Partners II, L.P.	Cincinnati	OH	Company	04/06/2016	05/25/2021	6,677,024	(1,908,619)				(1,908,619)		4,768,405	6,775,442		2,007,037	2,007,037	187,099
	, , , , , , , , , , , , , , , , , , , ,			Transferred to Great American Insurance													,		1
000000-00-0	PRCP-Oregon Partners I, LP	Oregon City	OR	Company	04/08/2016	05/25/2021	4,636,127	(1,785,411).				(1,785,411)		2,850,716	4,744,654		1,893,938	1,893,938	t
000000-00-0	PRCP-Orlando Parkway Partners, LP	Or lando	FI	Transferred to Great American Insurance Company	02/27/2020	05/25/2021	12,003,383	153, 449				153,449		12, 156, 831	12,156,832		0	0	281,254
000000 00 0	Thor or failed Farkway Farkhoro, Er	or rando		Transferred to Great American Insurance	02/2//2020	1.90/20/2021	12,000,000							12, 100,001					1
000000-00-0	PRCP-Orlando Sanford Landing Partners, LP	Sanford	FL	Company	12/18/2019	05/25/2021	5,945,846	115,626				115,626		6, 171, 471	6, 192, 335		20,863	20,863	99,018
000000-00-0	DDOD 0-14- 10F D4 1D	0-14-	FL	Transferred to Great American Insurance	04/12/2019	05 (05 (0004	E 000 100	(6,900)				(0.000)		E 040 000	5,373,999		25,969	25,969	38,859
000000-00-0	PRCP-Orlando UCF Partners, LP	Orlando	FL	Company	04/12/2019	05/25/2021	5,286,130	(6,900).				(6,900)		5,348,030	5,3/3,999		25,969	20,909	36,839
000000-00-0	PRCP-Orlando Whisper Lake Partners, LP	Or Lando	FL	Company	12/18/2019	05/25/2021	10, 179,023	159,445				159 , 445		10,388,468	10,967,169		578,701	578,701	235,712
				Transferred to Great American Insurance															1
000000-00-0	PRCP-Phoenix III Partners, LP	Phoenix	AZ	Company	08/03/2017	05/25/2021	17,733,162	(4,934,781)				(4,934,781)		12,798,380	26,065,380		13,267,000	13,267,000	239,901
000000-00-0	PRCP-Raleigh I Partners LP	Raleigh	NC	Company	04/20/2017	05/25/2021	2,873,789	(409,450)				(409,450)		2,501,539	2,949,202		447,663	447,663	62,643
	The filtred girls of a choice and a choice a			Transferred to Great American Insurance		2.20, 20, 2021	2,0,0,,00	(100, 100)				(100,100)							
000000-00-0	PRCP-St. John's Forest Partners, LP	Jacksonville	FL	Company	03/20/2019	05/25/2021	683,262	(24,449)				(24,449)		849,613	879,296		29,683	29,683	19, 191
000000 00 0	PRCP-Stuart Partners, L.P.	044	FI	Transferred to Great American Insurance	10 (00 (0010	05 (05 (0004	0 774 004	(2,779,406)				(2,779,406)		6,048,675	9,858,644		3,809,969	3,809,969	203,843
000000-00-0	PHOP-Stuart Partners, L.P.	Stuart		Company	12/06/2016	1 202 / 207 207 1	8,774,081	(2,779,406).				(2,779,406)			9,838,044		3,809,909	3,809,909	203,843
000000-00-0	PRCP-Sunrise Waters Edge Partners, LP	Sunrise	FL	Company	08/29/2018	05/25/2021	9, 103,577	65,581				65,581		9,250,757	10,418,769		1, 168, 012	1, 168, 012	215,418
		_	_	Transferred to Great American Insurance															1
000000-00-0	PRCP-Tampa Arbor Partners, LP	Татра	FL	Company Transferred to Great American Insurance	08/29/2018	05/25/2021	5,491,194	(262,048)				(262,048)		5,333,146	5,855,697		522,550	522,550	106,634
000000-00-0	PRCP-Tempe/Mesa Partners	Phoen i x	AZ	Company	05/15/2018	05/25/2021	10, 170, 477	(1,858,338)				(1,858,338)		8,592,539	10,573,713		1,981,174	1,981,174	250,967
				Transferred to Great American Insurance			,,	( ., , ,				( ., , ,					, • ,	,,	1
000000-00-0	PRCP-TX Kingwood, LP	Houston	TX	Company	11/15/2019	05/25/2021	4,328,357	(5,737)				(5,737)		4,322,620	4,434,873	<b> </b>	112,253	112,253	79,298
000000-00-0	PRCP-Union Heights	Colorado Springs	co.	Transferred to Great American Insurance Company	06/18/2018	05/25/2021	5,560,001	(1, 187, 833).				(1,187,833)		4,449,768	5,693,418		1,243,650	1,243,650	108,960
000000 00 0	Thoi until hergins	cororado opriniga		Transferred to Great American Insurance	00/ 10/2010	1.95/25/2021	,5,500,001	(1,107,000)				(1,107,000)		, , , , , , , , , , , , , , , , ,			1,240,000	1,240,000	100,300
000000-00-0	PRCP-Woodland Hills, LP	Colorado Springs	00	Company	11/13/2018	05/25/2021	4, 107,044	(498, 369)				(498,369)		3,694,175	5,264,657		1,570,482	1,570,482	105,282
000000 00 0	D:d 0D0 11.0	0	FL	Transferred to Great American Insurance	05 (00 (0010	05/05/0004	4 770 000	000 101				000 101		F 000 000	4 600 011		(200, 000)	(200, 000)	i
000000-00-0	Residences ORC, LLC	Sunrise	FL	Company Transferred to Great American Insurance	05/03/2019	05/25/2021	4,779,899	220 , 101				220, 101		5,000,000	4,600,911		(399,089)	(399,089)	[
000000-00-0	Righetti Ranch, LP	San Luis Obispo	CA	Company	06/16/2015	05/25/2021	11,877,462	(2,418,896)				(2,418,896)		9,458,566	11,451,179		1,992,613	1,992,613	L
		·		Transferred to Great American Insurance															1
000000-00-0	TRG Southgate II, L.P.	Dallas	TX	Company	03/08/2018	05/25/2021	1					0		1	1		0	0	t
000000-00-0	Water Street OConnor Venture, LLC	Atlanta	GA	Transferred to Great American Insurance Company	. 10/22/2015	05/25/2021	16,530,297	(6,405,627)				(6,405,627)		10,228,188	17,371,911		7,143,723	7,143,723	1
	nt Venture Interests - Real Estate - Ur			o o o o o o o o o o o o o o o o o o o	10/ 22/ 2010	1.90/20/2021	471,266,620	(66,880,693)	0	0	0	(66,880,693)	0	414,537,571	522,975,411	0	108,437,837	108,437,837	7,853,122
2.00000.00	The state of the s			Transferred to Great American Insurance				(30,000,000)					0				, 101, 101	,,	
000000-00-0	Bay Bridge Holding Company, LLC	Stevensville	MD	Company	04/01/2020	05/25/2021	17,803,673			(687,233)		687,233		17, 196, 440	17, 196, 440			0	113,205
000000-00-0	Mountain View Grand Holding Company, LLC	Whitefield	NH	Transferred to Great American Insurance Company	06/01/2020	05/25/2021	14,735,717					_		14,735,717	14,735,717			۸	(599,048)
	nt Venture Interests - Real Estate - Af		NП	volipariy	1.00/01/2020	1_202/2021	32,539,390	n	n	(687,233)	Λ	687,233	n	31,932,156	31,932,156	0	0	ν	(485,844)
000000-00-0	LPI Noteholder, LLC	Philadelphia	PA	Dissolution	08/08/2020	01/28/2021	32,539,390	U	U	(001,203)	U	001,233	U	17,546	01,302,100	U	(17,546)	(17,546)	, ,
000000-00-0	Pretium Mortgage Credit Partners I, LP	New York	NY	Return of Capital	12/04/2014	11/17/2021	3,794,035					0		3,794,035	3,794,035			0	
000000-00-0		New York	NY	Return of Capital	11/24/2020	10/08/2021	354,524					Ω		354,524	354,524			Ω	
2399999. Joii	<u>nt Venture Interests - Mortgage Loans</u>	s - Unaffiliated					4,166,105	0	0	0	0	0	0	4, 166, 105	4, 148, 559	0	(17,546)	(17,546)	0

# **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/Adju	sted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					ı
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-		ciation) or		Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on		(Loss) on	ment
Identification		City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
575767-AL-2	Massachusetts Mutual Life Insurance Compan	Sprinafield	WA	JEFFRIES	08/31/2017	02/12/2021	4,955,903		47			17		4,955,920	6,548,200		1,592,280	1,592,280	27,903
	Surplus Note 4.90		MA	JEFFRIES		02/12/2021			17			17							
	plus Debentures, etc - Unaffiliated			D	07/00/0004	10 (10 (0001	4,955,903	0	1/	0	0	1/	0	4,955,920	6,548,200		1,592,280	1,592,280	27,903
000000-00-0		Springfield	MA	Dissolution	07/09/2021	12/16/2021	11,999,998							11,999,998	11,999,998			υ	167,766
	lateral Loans - Unaffiliated						11,999,998	0	0	0	0	0	0	11,999,998	11,999,998	0	0	0	167,766
	Monza Energy, LLC	Houston	TX	Return of Capital	04/17/2018	12/27/2021	396,614					۵		396,614	396,614			0	
	Other Class of Assets - Unaffiliate	ed					396,614	0	0	0	0	0	0	396,614	396,614	0	0	0	0
4899999. Tot	al - Unaffiliated						615,213,877	(76,033,491)	17	0	0	(76,033,474)	0	533,822,648	684,551,373	0	150,728,722	150,728,722	8,564,834
4999999. Total	al - Affiliated						32,540,390	0	0	(687,233)	0	687,233	0	31,933,156	31,933,156	0	0	0	(485,844)
5099999 - To	tals	·		·		-	647,754,266	(76,033,491)	17	(687,233)	0	(75,346,241)	0	565,755,804	716,484,529	0	150,728,722	150,728,722	8,078,990

# FILED UNDER SEPARATE COVER

**SCHEDULE D – PART 1** 

**SCHEDULE D - PART 2 - SECTION 1** 

SCHEDULE D - PART 2 - SECTION 2

**SCHEDULE D – PART 3** 

**SCHEDULE D - PART 4** 

**SCHEDULE D – PART 5** 

SCHEDULE D - PART 6 - SECTION 1

**SCHEDULE D – PART 6 – SECTION 2** 

### **SCHEDULE D - PART 1**

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

		-						Snowing All Lon	•												
1 1	2	es	6	7		Fair Value	10	11			usted Carryin					nterest			ates		
		3	4	5			8	9		1	12	13	14	15	16	17	18	19	20	21	22
					NAIC					1	1 '								ļ	1	
					Desig-					i '	1 '								į į	1	
					nation					i '	1 '								į į	1	
					NAIC					1	1 '			Total					ļ	1	
					Desig-					1	1 '			Foreign					ļ	1	
			F		nation					1	1 '		Current	Exchange					ļ	1	
			О		Modifie	r				1	1 '		Year's	Change					ļ	1	
			r		and		Rate			1	1 '	Current	Other-	in					ļ	1	
		С	е		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted	ļ	1	Stated
		0	i		Admini	-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount	1	Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	1	Maturity
Identification	Description	е	n	Char	Symbo	I Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
0599999. Tot	al - U.S. Government Bonds					110,126	,099 XXX	83, 189, 915	16,888,198	103,557,216	0	(17, 126, 355)	0	0	XXX	XXX	XXX	1,785,384	25,768,401	XXX	XXX
1099999. Tot	al - All Other Government Bonds					19,347,	,270 XXX	19,608,226	17,000,000	17,697,338	0	(122, 120)	0	0	XXX	XXX	XXX	384,613	939,500	XXX	XXX
1799999. Tot	al - U.S. States, Territories and Possess	ions B	onds			313,580		331,777,831	290,962,191	302,358,798	0	(1,440,530)	0	0	XXX	XXX	XXX	3,915,566	14,295,645	XXX	XXX
2499999. Tot	al - U.S. Political Subdivisions Bonds					370,163,	,082 XXX	400, 197, 343	354,014,795	364,462,071	0	(741,040)	0	0	XXX	XXX	XXX	5,150,600	16,570,498	XXX	XXX
	al - U.S. Special Revenues Bonds					2,270,924,	,676 XXX	2,371,658,149	2,161,278,068	2,234,178,525	0	(4,879,845)	0	0	XXX	XXX	XXX	17,727,835	81, 142, 338	XXX	XXX
3899999. Tot	al - Industrial and Miscellaneous (Unaffili	iated)	Bonds	3		26,829,056,		28,218,417,225	26,783,651,868	26,835,497,475	(3,074,682)	50,732,342	18,229,552	0	XXX	XXX	XXX	212,900,016	849,057,335	XXX	XXX
4899999. Tot	al - Hybrid Securities					42,663		47,655,665	44,444,000	42,474,053	0	(50,972)	0	0	XXX	XXX	XXX	495,232	899,894	XXX	XXX
	al - Parent, Subsidiaries and Affiliates Bo	onds					0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Sub	ototal - Unaffiliated Bank Loans					1,239,092	,456 XXX	1,232,351,865	1,240,100,436	1,241,332,277	0	1,173,004	96,610	0	XXX	XXX	XXX	3,340,764	15,793,928	XXX	XXX
7699999. Tot	al - Issuer Obligations					18,829,497	,214 XXX	20, 124, 617, 421	18,234,595,821	18,772,360,107	99,930	(9,701,753)	17,262,538	0	XXX	XXX	XXX	203,753,585	721,202,893	XXX	XXX
	al - Residential Mortgage-Backed Securi					2,128,733,		2,195,636,195	2,220,381,445	2,113,126,608	(458,411)	(1,667,054)	932,827	0	XXX	XXX	XXX	6,593,430	79,502,074	XXX	XXX
	al - Commercial Mortgage-Backed Secu					809,328		844,340,226	843,634,530	822,549,474	(389, 473)	3,258,649	0	0	XXX	XXX	XXX	1,795,087	19,617,230	XXX	XXX
7999999. Tot	al - Other Loan-Backed and Structured S	Securit	ies			8,188,301	,997 XXX	8,307,910,511	8,369,627,323	8, 192, 189, 286	(2,326,728)	34,481,637	34, 188	0	XXX	XXX	XXX	30,217,144	168,351,414	XXX	XXX
	al - SVO Identified Funds						0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	al - Affiliated Bank Loans						0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Tot	al - Unaffiliated Bank Loans					1,239,092	,456 XXX	1,232,351,865	1,240,100,436	1,241,332,277	0	1,173,004	96,610	0	XXX	XXX	XXX	3,340,764	15,793,928	XXX	XXX
										t'	·							<b>+</b>	ļ	f	
		l				-		<u> </u>	[					+		<u> </u>	I	[	+		
										1	[										
																				L	
8399999 - To	tal Bonds			•		31 194 953	,911 XXX	32.704.856.218	30.908.339.556	31, 141, 557, 753	(3.074.682)	27.544.483	18.326.162	0	XXX	XXX	XXX	245.700.010	1.004.467.540	XXX	XXX

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

Number

1A 1A...\$......6,872,781,119 1B...\$.....1,226,833,596 1C...\$......1,796,460,196 1D...\$.....1,178,853,973 1E...\$.......923,581,192 1F...\$.....2,908,502,955 1G...\$.....2,560,539,097

 1B
 2A...\$
 3,802,101,236
 2B...\$
 5,400,520,113
 2C...\$
 3,059,411,095

 1C
 3A...\$
 301,955,013
 3B...\$
 230,621,508
 3C...\$
 230,114,633

 1D
 4A...\$
 118,880,829
 4B...\$
 148,020,497
 4C...\$
 277,511,100

 1E
 5A...\$
 19,049,816
 5B...\$
 49,916,458
 5C...\$
 1,925,501

1F 6.....\$ .....33,977,827

# **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes	5	6	7	8		air Value	11	I	Dividends			Change in B	ook/Adjusted	Carrying Value		20	21
	-	3 4	J		,	O	9	10		12	13	14	15	16	17	18	19	NAIC	21
								10			10		10	10		10	10	Desig-	
																		nation,	
																		NAIC	
																	Total	Desig-	
							Data											pesig-	
							Rate								0		Foreign	nation	
							Per								Current	T	Exchange	Modifier	
				_		5	Share							Current	Year's	Total Change		and	
011010				Par	<b>.</b> .	Book/	Used to						Unrealized		Other-Than-		Book/	SVO	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-	Temporary	Book/Adjusted	Adjusted	Admini-	
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)	Impairment	Carrying Value	Carrying	strative	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	Symbol	Acquired
				-				•	•									•	
								•	•									•	
								***************************************											
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8999999 - T	otal Preferred Stocks		•	•		394 393 831	XXX	395 998 823	334 456 351	2 100 490	14 722 908	0	62 979 760	(685, 226)	349 341	61 945 193	٥	XXX	XXX

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number							
1A	1A\$0	1B\$0	1C\$0	1D\$0	1E\$0	1F\$ 15,698,253	1G\$16,364,772
1B	2A\$40,756,686	2B\$169,463,061	2C\$56, 179, 211				
1C	3A\$0	3B\$0	3C\$0				
1D	4A\$0	4B\$0	4C\$0				
1E	5A\$0	5B\$85,605,011	5C\$10,326,837				
1F	6 \$ 0						

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

Showing All COMMON STOCKS Owned December 31 of Current Year

								OCKS Owned D	ecember 31 or								
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Ch	ange in Book/Ad	ljusted Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code			Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value		Symbol
ilcation	Description	Code	eigii	Onares	value	value	i ali value	Actual Cost	but Oripaid	Dulling Teal	Oripaiu	(Decrease)	Recognized	(13 - 14)	value	Acquired	Cyrribor
													•	•		· · · · · · · · · · · · · · · · · · ·	
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	otal Common Stocks				663,654,272	XXX	663,654,272	459, 167, 413	1,633,136	14,401,283	0	49,992,899	76,870	49,916,028	0	XXX	XXX
9899999 - T	otal Preferred and Common Stocks				1,058,048,103	XXX	1,059,653,095	793.623.764	3,733,625	29, 124, 191	0	112.972.658	426,212	111,861,221	0	XXX	XXX

1.						
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:			
Number						
1A	1A\$0	1B\$0	1C\$0	1D\$0	1E\$0 1F	\$ 0 1G\$ 0
1B	2A\$0	2B\$0	2C \$0			
1C	3A\$0	3B\$0	3C\$0			
1D	4A\$0	4B\$0	4C\$0			
1E	5A\$0	5B\$0	5C\$0			
1 =	6 6 0					

# **SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9
			_					Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
8399997. Total - Bonds - Pai	rt 3					9,344,516,571	8,886,684,796	37,541,951
8399998. Total - Bonds - Pai	rt 5					693,941,430	230,211,148	1,047,647
8399999. Total - Bonds						10,038,458,001	9, 116, 895, 943	38,589,598
8999997. Total - Preferred S	Stocks - Part 3					64,826,459	XXX	0
8999998. Total - Preferred S	Stocks - Part 5					261,972	XXX	0
8999999. Total - Preferred S	Stocks					65,088,431	XXX	0
9799997. Total - Common Si	tocks - Part 3					31,772,338	XXX	0
9799998. Total - Common S	tocks - Part 5					4,990,550	XXX	0
9799999. Total - Common S	tocks					36,762,888	XXX	0
9899999. Total - Preferred a	nd Common Stocks					101,851,319	XXX	0
					<u> </u>			
								•••••
9999999 - Totals					h	10,140,309,320	XXX	38,589,598

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN LIFE INSURANCE COMPANY

# **SCHEDULE D - PART 4**

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

					Showing All L	Long Tonin D	orido dria Ott	JONG COLD, I	KEDELIMED						ı					-
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted (	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on			During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date			Disposal	Year	Date
	al - Bonds - Part 4	o.g	Bato	011 01010001	Otoon	5.941.766.709	5,927,566,478	5,712,502,380	5,653,063,906	304.034	37,275,648	732,623	36,847,060	0	5,824,234,513	0	81,586,163	81.586.163	177.090.432	
	al - Bonds - Part 5					687.735.302	230.211.148	693.941.430	0,000,000,000	0	(58,556)		(58,556)	0	693.882.875	0	(6, 147, 573)		5.562.227	
8399999. Tota						6.629.502.011	6.157.777.625	6.406.443.810	5.653.063.906	304.034	37.217.092	732.623	36.788.504	0	6.518.117.388	0	75, 438, 591	75,438,591	182,652,660	
8999997. Tota	al - Preferred Stocks - Part 4					75,356,940	XXX	58,801,709	57,828,585	66	0	0	66	0	58,801,709	0	16,555,231	16,555,231	1,547,954	XXX
8999998. Tota	al - Preferred Stocks - Part 5					261,972	XXX	261,972		0	0	0	0	0	261,972	0	0	0	0	XXX
8999999. Tota	al - Preferred Stocks					75,618,912	XXX	59,063,681	57,828,585	66	0	0	66	0	59,063,681	0	16,555,231	16,555,231	1,547,954	XXX
9799997. Tota	al - Common Stocks - Part 4					277,904,492	XXX	173,088,872	228,998,465	(66,214,702)	0	174,871	(66, 389, 573)	0	174,587,347	0	103, 317, 144	103,317,144	2,819,697	
	al - Common Stocks - Part 5					5,103,766	XXX	4,990,550		0	0	0	0	0	4,990,550	0	113,216	113,216	10,438	
	al - Common Stocks					283,008,258	XXX	178,079,422	228,998,465	(66,214,702)	0	174,871	(66, 389, 573)		179,577,897	0	103,430,361	103,430,361	2,830,135	
9899999. Tota	al - Preferred and Common Sto	cks				358,627,170	XXX	237, 143, 104	286,827,051	(66,214,636)	0	174,871	(66, 389, 507)	0	238,641,579	0	119,985,592	119,985,592	4,378,090	XXX
			· · · · · · · · · · · · · · · · · · ·																	
																	-+			+
																	-+			+
		<u> </u>																		
9999999 - Tot	tals					6,988,129,182	XXX	6,643,586,914	5,939,890,957	(65,910,602)	37,217,092	907,493	(29,601,003)	0	6,756,758,967	0	195, 424, 182	195,424,182	187,030,750	XXX

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#### ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN LIFE INSURANCE COMPANY

# **SCHEDULE D - PART 5**

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

				_	nowing / u	i Long-Tenni bond	ao ana Otooko	/ COGOII (ED	Duning ic	ai aila i aliy	DIGI COLD	Or During	, ourront re	Jui						
1	2	3	4	5	6	7	8	9	10	11	C	hange in Bo	ok/Adjusted (	Carrying Valu	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in				and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary		Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
8399998.	Total - Bonds						230, 211, 148	693,941,430	687,735,302	693,882,875	0	(58,556)	0	(58,556)	0	0	(6, 147, 573)	(6, 147, 573)	5,562,227	1,047,647
8999998.	otal - Preferred Stocks						•	261,972	261,972	261,972	0	0	0	0	0	0	0	0	0	0
9799998.	otal - Common Stocks							4,990,550	5, 103, 766	4,990,550	0	0	0	0	0	0	113,216	113,216	10,438	0
9899999.	otal - Preferred and Common St				5,252,522	5,365,738	5,252,522	0	0	0	0	0	0	113,216	113,216	10,438	0			
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9999999 -	I Totale				ļ	·····		699.193.953	693.101.040	699 . 135 . 397		(58,556)	0	(58,556)		0	(6.034.356)	(6.034.356)	5.572.666	1.047.647

### **SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

				, controlled of						
1	2	3	4	5	6	7	8	9	Stock o Company Insurer on St	of Such
									Company	Owned by
									Insurer on St	atement Date
	Description						Tatal Amazzust af			Action Date
	Description,						Total Amount of		10	11
	Name of Subsidiary,		NAIC		NAIC		Total Amount of Goodwill Included in			'
CUSIP	Description, Name of Subsidiary, Controlled		Company	ID	Valuation	Book/Adjusted	Book/ Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Method	Carrying Value	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pre	eferred Stocks					0	0	0	XXX	XXX
1899999. Total Co	ommon Stocks					384,058,681	0	0	XXX	XXX
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										£
1999999 - Totals						384,058,681	0	0	XXX	XXX

Total amount of goodwill nonadmitted \$

	00112	DOLL D-TAIL 0-OLOHON 2			
1	2	3	4	Stock in Lower-Tiel Indirectly by Stateme	r Company Owned
			Total	Indirectly by	/ Insurer on
			Amount of Goodwill	Stateme	ent Date
			Included in Amount	E	6
CUSIP				5	0/
			Shown in		% of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding
0399999 - Total			0	XXX	XXX
UJJJJJJ - TUlai			U	///X	////

# **SCHEDULE DA - PART 1**

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

				_		-			Owned Dece				1						
1	Cod		4	5	6	7			usted Carrying		12	13		1	Intere				20
	2	3					8	9	10	11			14	15	16	17	18	19	
										Total									
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
								Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	
						Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
		For-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	During	Accrued
Description	Code	eign	Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
0599999. Total - U.S. Government Bond	ds				•	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	
1099999. Total - All Other Government	Bonds					0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	
1799999. Total - U.S. States, Territories	s and Po	ossessio	ns Bonds			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	
2499999. Total - U.S. Political Subdivisi						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	
3199999. Total - U.S. Special Revenues	s Bonds	3				0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	
BIDTELLECT INC 10.00 06/30/2022			12/01/2021	Capitalized Interest	06/30/2022	12,756	0	0	0	0	12,756	12,756		0	10.000	10.000	JMON	263	
Biowish Tech Intl TI 12.00 03/31/2022	%		12/01/2021	Various	03/31/2022	20,000	0	0	0	0	20,000	20,000	417	0	12.000	11.998	MS	2,983	11
PROVIDENT MTGE TRUST L+175 04/21/2022			12/10/2021	AFG Private Placement	04/21/2022	30,070,000	0	0	0	0	30,070,000	30,070,000	162,010	0	2.209	2.209	MON	459,656	
Royal Bank of Canada New York Branch			07/13/2021	CITIGROUP GLOBAL MARKETS INC	07/12/2022	24,972,000	0	25,083	0	0	25,000,000	24,946,917	0	0	0.000	0.210	N/A N/A	0	
VW Credit. Inc.			10/21/2021	BANC OF AMERICA/FIXED INCOME	01/21/2022	29,991,367	٥	9,200	0 n	0	20,000,000	19.988.244	0	0 n	0.000	0.230	N/A	223	
Waste Management, Inc.			12/08/2021	WELLS FARGO SECURITIES LLC	03/17/2022	31,980,000	0	6.400	0	0	32,000,000	31,973,600	0	0	0.000	0.300	N/A	0	
Amcor Flexibles North America Inc.			12/07/2021	J P MORGAN SECURITIES		30,975,992	0		0	0	31,000,000	30,968,673	0	0	0.000	0.340	N/A	0	
Cigna Corporation			12/07/2021	WELLS FARGO SECURITIES LLC	03/17/2022	19,986,250	0	4,583	0	0	20,000,000	19,981,667	0	0	0.000	0.330	N/A	0	
TransCanada PipeLines Limited		C	12/08/2021	WELLS FARGO SECURITIES LLC	07/14/2022	14,952,308	0	5,408	0	0	15,000,000	14,946,900	0	0	0.000	0.592	N/A	0	
Parker-Hannifin Corporation			12/10/2021	MITSUBISHI UFJ SECURITIES	03/16/2022	34,968,344	0	9,411	0	0	35,000,000	34,958,933	0	0	0.000	0.441	N/A	0	
American Electric Power Company, Inc.			12/10/2021	CITIGROUP GLOBAL MARKETS INC.	03/17/2022	19,983,333	0	4,889	0	0	20,000,000	19,978,444	0	0	0.000	0.401	N/A	0	
Fiserv, Inc.			12/13/2021 12/20/2021	WELLS FARGO SECURITIES LLC	03/14/2022	14,989,500 24,972,222	0	2,625 4,167	0	0	15,000,000	14,986,875	0	0	0.000	0.350	N/A	0	
WATERFALL EBO 202-1 LIBOR + 175 03/24/20	Q'			NON-CASH BROKER	03/22/2022	24,972,222	٥	4, 107	0	0	25,000,000	24,968,056	248,747	0	2.250	1.947	JN/A JMON	439.909	
3299999. Subtotal - Bonds - Industrial a	and Micc	·····			00/ 24/ 2022	426,257,175	٥	92.886	0		426,488,213	426 . 164 . 289		٥٥	XXX	XXX	XXX	903.035	
3899999. Total - Industrial and Miscellar				ated) - Issuel Obligations		426,257,175	0	92,886	0	0	426,488,213	426, 164, 289		0	XXX	XXX	XXX	903,035	
4899999. Total - Hybrid Securities	iicous (	Onamia	ica) Donas			420,237,173	0	92,000	0	0	420,400,213	420, 104, 209	,	0	XXX	XXX	XXX	903,003	''
5599999. Total - Parent. Subsidiaries ar	nd Affilia	ates Ron	de			0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	
Visual Edge Technology, Inc./Delayed Dra	110 / 111111	ates bor	11/30/2021	CAPITALIZED INTEREST		9,402	0	0	0	0	9,402	9,402	78	·	8.500	8.632	FMAN	0	
VistaPharm, Inc./Term B-1 Loans 10/17			.10/29/2021	CAPITALIZED INTEREST	.04/30/2022	145,494	.0	0	0	.0	145, 494	145,494			9.500	9.582	MJSD	3.296	
Visual Edge Technology, Inc./Term Loan 0			11/30/2021	CAPITALIZED INTEREST	08/31/2022	8,453	0	0	0	0	8,453	8,453		0	8.500	8.578	FMAN	0	
Amherst Libor Amherst Master Repo Facili			10/22/2021	Unknown	05/20/2022	50,000,000	0	0	0	0	50,000,000	50,000,000	0	0	0.021	0.021	FMAN	179,825	
6499999. Subtotal - Bonds - Unaffiliated		_oans - A	Acquired			50, 163, 349	0	0	0	0	50, 163, 349	50,163,349	2,720	0	,,,,,	XXX	XXX	183, 121	
6599999. Subtotal - Unaffiliated Bank Lo	oans					50, 163, 349	0	0	0	0	50, 163, 349	50, 163, 349		0	,,,,	XXX	XXX	183, 121	
7699999. Total - Issuer Obligations						426, 257, 175	0	92,886	0	0	426,488,213	426, 164, 289	411, 177	0	XXX	XXX	XXX	903,035	11
7799999. Total - Residential Mortgage-E						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	
7899999. Total - Commercial Mortgage-						0	0	0		0	0	0	0	0	XXX	XXX	XXX	0	
7999999. Total - Other Loan-Backed an	nd Struc	tured Se	curities			0	0	0		0	0	0		0		XXX	XXX	0	
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0		XXX	XXX	0	
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	,,,,,	XXX	XXX	0	
8299999. Total - Unaffiliated Bank Loan	าร				-	50, 163, 349	0	0	0	0	50, 163, 349	50,163,349	2,720	0	XXX	XXX	XXX	183, 121	
8399999. Total Bonds						476,420,524	0	92,886	0	0	476,651,562	476,327,638	413,897	0	XXX	XXX	XXX	1,086,156	11
	999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	XXX	0	-, -		XXX	XXX	XXX	0	
							^	92.886	0		XXX	476.327.638	413.897	0		XXX	XXX	1.086.156	11

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number		-					
1A	1A\$128,385,457	1B\$0	1C\$0	1D\$55,042,000	1E\$0	1F\$260,816,962	1G\$
1B	2A\$31,980,000	2B\$0	2C\$0				
1C	3A\$0	3B\$0	3C\$145,494				
1D	4A\$0	4B\$	4C\$0				
1E	5A\$0	5B\$	5C\$0				
1F	6\$0						

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December	er 31 of Current Year
oriowing all Options	, Caps, i 1001s,	Collais, Swaps and Forwards Open as of Decembr	51 51 01 Cultelli Teal

				Sho	owing all (	Options, C	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												i
	5									Prior												1
	Description								Ctrileo	Year(s)	Current										Cradit	Hodge
	of Item(s) Hedged,								Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
				Excluding Variable Annuity Guarante			3			0		0	0	XXX	0	0	0	0	0		XXX	XXX
0149999999. Subt		tions - Hedgi	ing Effective	Variable Annuity Guarantees Under	SSAP No.10	08				0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	ROYAL BANK OF CANADA	01/19/2021	01/15/2022		1,009,444	3809.74		45,467		148,264		148,264	102,797						0002
Egotti index of frono .	EQUITY INDEX PRODUCTS		<i>''</i>	ROYAL BANK OF				,,,,,,,,,,,,,,,,,,,,,,,,,,					140,204		140,204	102,707						1
EQUITY INDEX OPTIONS.		N/A	Α	CANADA	02/12/2021 .	02/12/2022 .		1,337,317	3908.85		66,934		172,509		172,509	105,574						0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS		١.	DID DIDIDIO III	00/10/0001	00 (40 (0000		4 045 707	2000 04		04.000		044 040		044 040	450.007						1,,,,,
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	03/12/2021 .	03/12/2022 .		1,615,797	3898.94		84,326		241,213		241,213	156,887						0002
EQUITY INDEX OPTIONS .	EQUITE INDEX PRODUCTS	N/A	A	CANADA	04/09/2021 .	04/09/2022 .		1,665,402	4077.99		70,329		190,427		190,427	120,098						0002
	EQUITY INDEX PRODUCTS			ROYAL BANK OF							•											
EQUITY INDEX OPTIONS.		N/A	Α	CANADA	05/14/2021 .	05/14/2022 .		3,090,128	4063.75		179,989		400,463		400,463	220,474						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A		JP MORGAN CHASE	06/11/2021 .	06/11/2022 .		1,299,130	4219.05		51,943		126,336		126,336	74,393						0002
EQUITE INDEX OFFICING.	EQUITY INDEX PRODUCTS	N/A	A	JP MONGAIN CHASE	00/11/2021 .	00/11/2022 .		1,299,130	42 19.00		, ۶۴۵		120,330		120,330							0002
EQUITY INDEX OPTIONS.		N/A	Α	SOCIETE GENERALE	07/16/2021	07/16/2022 .		1,532,732	4357.82		57 , 197		115,223		115,223	58,026						0002
	EQUITY INDEX PRODUCTS																					1
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	08/13/2021 .	08/13/2022 .		1,447,976	4456.5		57,438		86,021		86,021	28,583						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	MERRILL LYNCH	09/10/2021	09/10/2022		1, 136, 180	4506.68		43,839		66,911		66,911	23,071						0002
EQUITI INDEX OFFICIO	EQUITY INDEX PRODUCTS	N/ A	n	menter enton	03/ 10/ 2021 .	03/ 10/2022 .		1, 100, 100								20,071						0002
EQUITY INDEX OPTIONS .		N/A	Α	GOLDMAN SACHS	10/15/2021 .	10/15/2022 .		1,643,094			89,325		160,642		160,642	71,317						0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS		١.	DID DIDIDIO III	11 (10 (000)	44 (40 (0000		4 000 000	4000 00		50.000		00.055		00.055	0.000						1,,,,,
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	11/12/2021 .	11/12/2022 .		1,293,366	4639.88		58,332		68,255		68,255	9,923						0002
EQUITY INDEX OPTIONS .	EQUITE INDEX PRODUCTS	N/A	Α	WELLS FARGO	12/10/2021 .	12/10/2022 .		2,451,500	4698.61		103,171		125,670		125,670	22,499						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF				,,,,,,,,								, , , ,						1
EQUITY INDEX OPTIONS.		N/A	Α	EXCHANGE	07/06/2020 .	01/06/2022 .		6,359,440	3179.72	201,028			375,202		375,202	90,674						0002
FOULTY INDEX ODITIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	07/00/0000	01/20/2022 .		4,227,392	3251.84	105 000			253,399		050 000	65,063						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF	07/20/2020 .	01/20/2022 .		4,221,392	3231.84	135,322			253,399		253,399							0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	08/06/2020 .	02/04/2022 .		9,377,648	3349.16	303,000			569, 193		569, 193	155,996						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		1
EQUITY INDEX OPTIONS.	FOLLITY INDEX DODUCTO	N/A	Α	EXCHANGE	08/20/2020 .	02/18/2022 .		7,786,673	3385.51	257,034			481,608		481,608	134,618						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/04/2020 .	03/04/2022 .		7, 196, 616	3426.96	236, 133			437,536		437,536	127,710						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF				,,					,000		, 300							
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	09/18/2020 .	03/18/2022 .	ļ ļ.	9,626,463	3319.47	309,094	ļ.		587,472		587 , 472	154, 164						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	10/06/2020 .	04/06/2022		9,074,565	3360.95	200 020			545,572		545,572	144,648						0002
LQUITT INDEX UPITUNS.	EQUITY INDEX PRODUCTS	IN A	^	CHICAGO BOARD OF	10/00/2020 .	04/06/2022 .		9,014,000		286,832					340,372	144,048						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	10/20/2020	04/20/2022 .	ļ	7,919,176	3443 . 12	250,318	[ <b>]</b> .		464,636		464,636	131,059						0002
E01117/ 14550	EQUITY INDEX PRODUCTS		l	CHICAGO BOARD OF	44 (05 ::											,						
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/06/2020 .	05/06/2022 .		9,826,432	3509.44	268,364			491,826		491,826	144,309						0002
EQUITY INDEX OPTIONS .	EQUITE INDEX PRODUCTS	N/A	A	EXCHANGE	11/20/2020	05/20/2022 .		7,826,588	3557.54	220,779			400,427		400,427	122,602						0002
Egotti meek ortiono :	EQUITY INDEX PRODUCTS		//	CHICAGO BOARD OF				, ,020,000					100,427			122,002						1
EQUITY INDEX OPTIONS.		N/A	Α	EXCHANGE	12/04/2020 .	06/06/2022 .		5,918,592		168,727			292,310		292,310	102,289						0002
ENHITY INDEX OBTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF	10/10/0000	06/00/0000		7 047 070	0700 44	007 000			054 004		054 004	404 400						0000
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/ A	^	EXCHANGE	12/18/2020	06/20/2022 .	·	7,047,879	3709.41	207,982	·		354,964		354,964	124, 138			-			0002
EQUITY INDEX OPTIONS .	EQUITI THEEX THOOGOTO	N/A	Α	UBS SECURITIES	01/06/2021 .	01/06/2022 .		25,478,346	3748.14		428,036		1,666,395		1,666,395	1,238,358						0002
	EQUITY INDEX PRODUCTS			ROYAL BANK OF																		
EQUITY INDEX OPTIONS.	FAULTY INDEX PRODUCTS	N/A	Α	CANADA	01/06/2021 .	01/06/2022 .	ļ ļ.	46,594,956	3748 . 14		852,688		1,560,910		1,560,910	708,222						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	UBS SECURITIES	01/06/2021 .	01/06/2022 .		28,924,899	179.9		604,561		668		668	(603,893)						0002
LOUITI INDLA OFFICINO .	EQUITY INDEX PRODUCTS	IV A	······································	SECONITIES	01/00/2021	1/ 00/ 2022 .		20,324,099	119.9				000			(000,000)						0002
EQUITY INDEX OPTIONS.		N/A	Α	UBS SECURITIES	01/06/2021	01/06/2022 .		15,489,617	82.69		410,478		851,917		851,917	441,440						0002

Showing all Ontions	Cans Floors	Collars Swans and F	orwards Open as of	December 31 of Current Year

				Show	ving all (	Options, C	Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior												1
	Description								Chrilen	Year(s)	Current										O== 4:4	l Hadaa
	of Item(s)								Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Hedged, Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Current Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	EQUITY INDEX PRODUCTS																			•		
EQUITY INDEX OPTIONS		N/A	. A	. WELLS FARGO	01/06/2021 .	01/06/2022 .		875, 187	74.95		25,380		33,676		33,676	8,295						0002
FOLLTY INDEX ODTIONS	EQUITY INDEX PRODUCTS	NIZA		OPEDIT CHICCE	04 /00 /0004	04 (00 (0000		20 000 440	1075 10		1 014 017		0 100 010		0 100 010	4 504 000						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/ A	^	CREDIT SUISSE	01/06/2021 .	01/06/2022 .		38,066,440	1075.16		1,614,017		6, 139, 010		6, 139, 010	4,524,993						0002
EQUITY INDEX OPTIONS	EQUITI THEEX THEESOTO	N/A	Α		01/06/2021 .	01/06/2022 .		53,973,216	3748.14		648,203		1,079,449		1,079,449	431,246						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		1
EQUITY INDEX OPTIONS		N/A	A		01/06/2021	01/06/2022 .		50,959,692	3748.14		861,770		1,477,810		1,477,810	616,040						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	NZA		CHICAGO BOARD OF EXCHANGE	01/06/2021 .	01/06/2022 .		54,202,729	3748.14		976, 193		1,680,260		1,680,260	704,067						0002
EQUITI INDEX OFTIONS	EQUITY INDEX PRODUCTS	N/ A	^	CHICAGO BOARD OF	01/00/2021	01/00/2022 .			140.14				1,000,200		1,000,200							0002
EQUITY INDEX OPTIONS		N/A	Α		01/06/2021	01/06/2022 .		42,908,513	3748.14		867,229		1,501,776		1,501,776	634,547						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		1
EQUITY INDEX OPTIONS	FOULTY INDEX PRODUCTO	N/A	Α		01/06/2021 .	01/06/2022 .		58,096,170	3748 . 14		1,284,549		2,236,670		2,236,670	952, 121						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022 .		51,716,052	3748.14		1,252,068		2, 197, 900		2, 197, 900	945,831						0002
EQUITY THEEX OFFICIAL	EQUITY INDEX PRODUCTS	10 /	^	ENOTHING	01/00/2021			91,710,002					2, 107,000		2, 107,000							1
EQUITY INDEX OPTIONS .		N/A	Α		01/06/2021 .	01/06/2022 .		45,817,610	3748.14		1,205,003		2, 130, 487		2, 130, 487	925,484						0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF	04 (00 (0004	04 (00 (0000		50 070 040	0740 44		4 070 740		0 000 407		0 000 407	4 040 704						1
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	01/06/2021 .	01/06/2022 .		59,970,240	3748.14		1,679,746		2,998,467		2,998,467	1,318,721						0002
EQUITY INDEX OPTIONS	EQUITE INDEX PRODUCTS	N/A	A		01/06/2021 .	01/06/2022 .		58.470.984	3748.14		1,795,624		3,245,090		3,245,090	1,449,466						0002
Equition in East of Front .	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF				, ,														
EQUITY INDEX OPTIONS		N/A	A	. EXCHANGE	01/06/2021 .	01/06/2022 .		55,847,286	3748.14		1,916,201		3,518,324		3,518,324	1,602,123						0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS	NIZA		UPO OFGURITIES	04 (00 (0004	04 (00 (0000		0.005.400	540.74		044 004		407 700		407 700	400 407						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	01/06/2021 .	01/06/2022 .		8,205,199	510.74		241,234		437 , 700		437,700	196,467						0002
EQUITY INDEX OPTIONS	EQUITY THEEX THOOGOTO	N/A	Α		01/06/2021	07/06/2022 .		7,496,280	3748.14		194,968		322,735		322,735	127,767						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS	FAULTY INDEX PROPURTS	N/A	. A	CITIBANK	01/20/2021 .	01/20/2022 .		22, 152, 280	3851.85		381,019		1,646,717		1,646,717	1,265,697						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	NZA		WELLS FARGO	01/20/2021 .	01/20/2022 .		38,248,936	3851.85		703,780		1,300,405		1,300,405	596,624						0002
EQUITI INDEX OFFICING	EQUITY INDEX PRODUCTS	IV A	^	INCLES I AIRO	01/20/2021	01/20/2022		50,240,300					1,000,403		1,000,403							0002
EQUITY INDEX OPTIONS		N/A	Α	. UBS SECURITIES	01/20/2021	01/20/2022 .		22,019,629	175.39		464,611		77,760		77,760	(386,851)						0002
	EQUITY INDEX PRODUCTS																					1
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	01/20/2021 .	01/20/2022 .		15,062,525	86.06		420,244		887,591		887 , 591	467,348						0002
EQUITY INDEX OPTIONS	EQUITE INDEX PRODUCTS	N/A	Α	CREDIT SUISSE	.01/20/2021	01/20/2022 .		396,788	75.45		9,602		12,504		12,504	2,902						0002
	EQUITY INDEX PRODUCTS		]																			
EQUITY INDEX OPTIONS	FOULTY INDEX	N/A	Α		01/20/2021 .	01/20/2022 .		33,058,454	1101.44		1,451,266		4,409,276		4,409,276	2,958,010						0002
FOLLTY INDEX ODTIONS	EQUITY INDEX PRODUCTS	NIZA		CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022 .		58, 162, 935	3851.85		692,548		1, 159, 895		1, 159,895	467,347						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF	.01/20/2021	01/20/2022 .		38, 102,933			092, 348		1, 109,890		1, 109,890	407,347						0002
EQUITY INDEX OPTIONS		N/A	Α		01/20/2021 .	01/20/2022 .		51,614,790	3851.85		872,663		1,492,212		1,492,212	619,549						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS	FOULTY INDEX PRODUCTO	N/A	Α		01/20/2021	01/20/2022 .		50,358,570	3851.85		916,924		1,581,311		1,581,311	664,387						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021 .	01/20/2022 .		56,237,010	3851.85		1, 164, 556		2,017,954		2,017,954	853,398						0002
Egotti index of flows	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF	J., EU, EUET .			50,207,010			1, 104,000		2,017,004									
EQUITY INDEX OPTIONS		N/A	Α		01/20/2021	01/20/2022 .	ļ	51,995,491	3851.85		1,222,240		2, 150, 499		2, 150, 499	928,259						0002
FOULTY INDEX ODTIONS	EQUITY INDEX PRODUCTS	NI/A		CHICAGO BOARD OF	04 /00 /0004	04 /00 /0000		40 FOE OCE	0054 05		1 100 075		0.040.000		0 040 000	000 445						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/ A	A	EXCHANGE	01/20/2021 .	01/20/2022 .		43,525,905	3851.85		1, 136, 375		2,016,820		2,016,820	880,445						0002
EQUITY INDEX OPTIONS	Equition in the control of the contr	N/A	Α		01/20/2021	01/20/2022	[	65,481,450	3851.85		1,866,670		3,359,919		3,359,919	1,493,249						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF										1								
EQUITY INDEX OPTIONS	FOULTY INDEX PROPUSTS	N/A	Α		01/20/2021 .	01/20/2022 .		48 , 148 , 125	3851.85		1,488,176		2,709,965		2,709,965	1,221,789						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022 .		56.237.010	3851.85		1.906.820		3.528.613		3.528.613	1,621,793						0002
	1	4 - 4 - 1																				

Chausing all Ontions	Cana Flaara	Callara Curana an	d Farwarda Onan aa	of December 31 of Current \	/aar
SHOWING All ODDIONS	. Cabs. Fibbis	. Cullais, Swabs all	u Fulwalus Obell as	of December 31 of Current	i tai

				Sh	nowing all	Options, C	Caps, Floor	s, Collars,	Swaps and	Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative Prior												İ
	Description									Year(s)	Current											İ
	of Item(s)								Strike	Initial Cost of Un-	Year Initial						Total	Current	Adjustment		Credit	Hedge
	Hedged, Used for		Type(s)			Date of			Price, Rate or	discounted	Cost of Un- discounted		Book/			Unrealized	Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	EQUITY INDEX PRODUCTS	identifici	(α)	-		Expiration	Contracts		(i aid)	i did		moome	Value	Oouc	i ali valuc	(Decirease)	D./A.O.V.	Acciction	item	LXPOSUIC	Little	(0)
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES CHICAGO BOARD OF	01/20/2021 .	01/20/2022 .		5,884,982	511.33		173,018		308,798		308,798	135,779						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	01/20/2021	07/20/2022		5,777,775	3851.85		145,086		235,582		235,582	90,496						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021 .	02/04/2022 .		31,150,071	3886.83		479,711		613,477		613,477	133,765						0002
	EQUITY INDEX PRODUCTS	N/4																				
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/05/2021 .	02/04/2022 .		45,035,355	3886.83		801,629		1,486,048		1,486,048	684,419						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	02/05/2021 .	02/04/2022 .		36,889,546	169.81		763,612		584,650		584,650	( 178, 962)						0002
EQUITY INDEX OPTIONS .		N/A	Α	BARCLAYS	02/05/2021 .	02/04/2022 .		26,343,478	88.24		727,082		1,564,881		1,564,881	837,799						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/05/2021 .	02/04/2022 .		1,098,161	74.71		26,356		37,217		37,217	10,861						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	02/05/2021 .	02/04/2022 .		49,633,450	1099 . 17		2,094,531		6,726,319		6,726,319	4,631,787						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	02/05/2021 .	02/04/2022 .		69,962,940	3886.83		819,254		1,382,600		1,382,600	563,346						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	02/05/2021 .	02/04/2022 .		86,231,737	3886.83		1,458,130		2,512,192		2,512,192	1,054,061						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	MORGAN STANLEY	02/05/2021 .	02/04/2022 .		46,077,801	3886.83		838,616		1,455,928		1,455,928	617,312						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	02/05/2021 .	02/04/2022 .		59,946,934	3886.83		1,216,923		2, 130, 394		2, 130, 394	913,471						0002
EQUITY INDEX OPTIONS .	FOULTY INDEX PRODUCTO	N/A	Α	MORGAN STANLEY	02/05/2021 .	02/04/2022 .		54,353,635	3886.83		1,244,698		2, 199, 187		2, 199, 187	954,489						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	02/05/2021 .	02/04/2022 .		57,923,591	3886.83		1,465,467		2,600,063		2,600,063	1, 134,596						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	,	CHICAGO BOARD OF EXCHANGE	02/05/2021 .	02/04/2022 .		57,525,084	3886.83		1,536,449		2,751,846		2,751,846	1,215,397						0002
	EQUITY INDEX PRODUCTS	N/ A	^																			
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	02/05/2021 .	02/04/2022 .		50,296,369	3886.83		1,408,298		2,529,607		2,529,607	1, 121, 309						0002
EQUITY INDEX OPTIONS .		N/A	Α	MORGAN STANLEY	02/05/2021 .	02/04/2022 .		72,407,142	3886.83		2,317,029		4,245,814		4,245,814	1,928,785						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	02/05/2021 .	02/04/2022 .		65,806,558	3886.83		2,257,165		4, 181, 307		4, 181, 307	1,924,142						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	,	UBS SECURITIES	02/05/2021 .	02/04/2022 .		11,848,307	512.13		347 , 155		606,866		606,866	259,711						0002
	EQUITY INDEX PRODUCTS	IN/ A		CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	02/05/2021 .	08/05/2022 .		9,328,392	3886.83		223,042		360,045		360 , 045	137,003						0002
EQUITY INDEX OPTIONS .		N/A	Α	CITIBANK	02/19/2021 .	02/18/2022 .	ļ	25,384,363	3906.71		383,304		1,766,826		1,766,826	1,383,522						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	02/19/2021 .	02/18/2022 .		36,696,701	3906.71		666,045		1,210,856		1,210,856	544,811						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	BNP PARIBAS NY	02/19/2021	02/18/2022		29,566,337	167.01		600, 197		752,388		752,388	152, 191						0002
	EQUITY INDEX PRODUCTS	N/A	^																			
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE	02/19/2021 .	02/18/2022 .		22,579,785	88.71		657,072		1,349,520		1,349,520	692,448						0002
EQUITY INDEX OPTIONS.		N/A	Α	WELLS FARGO	02/19/2021 .	02/18/2022 .		818,764	76.25		18,422		21,982		21,982	3,560						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	02/19/2021 .	02/18/2022 .		41,990,498	1102.5		1,805,591		5,539,048		5,539,048	3,733,457						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	_	BNP PARIBAS NY	02/19/2021	02/18/2022		64,368,077	3906.71		753, 107		1,262,171		1,262,171	509,064						0002
	EQUITY INDEX PRODUCTS	N/ /	^	CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	02/19/2021 .	02/18/2022 .		65,446,184	3906.71		1,113,256		1,891,572		1,891,572	778,316						0002
EQUITY INDEX OPTIONS .	Egg. II IIIDEX IIIDD0010	N/A	Α	EXCHANGE	02/19/2021 .	02/18/2022 .		48,833,875	3906.71		899,051		1,530,750		1,530,750	631,698						0002

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December	er 31 of Current Year
oriowing all Options	, Caps, i 1001s,	Collais, Swaps and Forwards Open as of Decembr	51 51 01 Cultelli Teal

				Showi	ng all (	Options, C	Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative Prior												ĺ
	Description									Year(s)	Current											
	of Item(s) Hedged,								Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)		Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
FOULTY INDEX ODTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF	1/10/0001	00/10/0000		00 100 004	2000 71		1 051 000		0.450.040		0 150 010	000 000				•	-	0000
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	2/19/2021 .	02/18/2022 .		60 , 163 , 334	3906.71		1,251,929		2, 150, 318		2, 150, 318	898,389						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	2/19/2021 .	02/18/2022 .		47,481,364	3906.71		1, 111,064		1,928,720		1,928,720	817,657						0002
EQUITY INDEX OPTIONS .		N/A	Α		/19/2021 .	02/18/2022 .		55,475,282	3906.71		1,392,936		2,442,749		2,442,749	1,049,813						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	/19/2021 .	.02/18/2022 .		62,933,330	3906.71		1,674,027		2,955,105		2,955,105	1,281,079						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	/19/2021 .	02/18/2022 .		40,249,427	3906.71		1, 183, 333		2, 105, 441		2, 105, 441	922, 108						0002
EQUITY INDEX OPTIONS .		N/A	Α	CITIBANK	/19/2021 .	02/18/2022 .		<u>4</u> 5,671,901	3906.71		1,452,366		2,611,095		2,611,095	1, 158,728						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	/19/2021 .	02/18/2022 .		50,821,531	3906.71		1,717,768		3, 127, 562		3, 127, 562	1,409,794						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	,	UBS SECURITIES 02	2/19/2021 .	02/18/2022 .		8,925,658	511.66		260,629		469,409		469,409	208,780						0002
	EQUITY INDEX PRODUCTS	N/A	^	CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	/19/2021 .	08/19/2022 .		5,860,065	3906.71		132,486		211,934		211,934	79,448						0002
EQUITY INDEX OPTIONS .		N/A	Α	MORGAN STANLEY	3/05/2021 .	03/04/2022 .		22,227,242	3841.94		360,081		931,058		931,058	570,977						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	3/05/2021 .	03/04/2022 .		44,005,278	3841.94		796,495		1,473,889		1,473,889	677,394						0002
	EQUITY INDEX PRODUCTS	N/A																				
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	3/05/2021 .	03/04/2022 .		34,528,944	159.14		718,202		1,420,196		1,420,196	701,994						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	3/05/2021 .	03/04/2022 .		26,519,844	86.33		729,303		1,530,586		1,530,586	801,283						0002
EQUITY INDEX OPTIONS .		N/A	Α	WELLS FARGO	/05/2021 .	03/04/2022 .		903,462	74.63		21,683		27,093		27,093	5,410						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	WELLS FARGO	3/05/2021 .	03/04/2022 .		43,756,925	1090.58		1,877,172		6,307,682		6,307,682	4,430,510						0002
	EQUITY INDEX PRODUCTS	N/A	^																			
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	3/05/2021 .	03/04/2022 .		77,858,437	3841.94		903 , 158		1,512,537		1,512,537	609,380						0002
EQUITY INDEX OPTIONS .		N/A	Α		/05/2021 .	03/04/2022 .		69,915,800	3841.94		1, 175, 305		2,000,381		2,000,381	825,077						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	3/05/2021 .	03/04/2022 .		29,246,151	3841.94		538 , 129		921,404		921,404	383,275						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A			3/05/2021 .	03/04/2022 .		68,367,674	3841.94		1,349,578		2,318,633		2,318,633	969,055						0002
	EQUITY INDEX PRODUCTS	NV A	^																			
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	3/05/2021 .	03/04/2022 .		47,626,258	3841.94		1,027,298		1,775,640		1,775,640	748,341						0002
EQUITY INDEX OPTIONS .		N/A	Α	BARCLAYS	/05/2021 .	03/04/2022 .		44,795,706	3841.94		1,057,627		1,842,300		1,842,300	784,673						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	3/05/2021 .	03/04/2022 .		50,864,277	3841.94		1,265,503		2,213,909		2,213,909	948,406						0002
	EQUITY INDEX PRODUCTS	N/A																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	3/05/2021 .	03/04/2022 .		52,329,205	3841.94		1,379,921		2,428,138		2,428,138	1,048,217						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α		/05/2021 .	03/04/2022 .		51,097,802	3841.94		1,482,340		2,639,832		2,639,832	1, 157, 493						0002
EQUITY INDEX OPTIONS .		N/A	Α	MERRILL LYNCH	/05/2021 .	03/04/2022 .		54,525,621	3841.94		1,718,648		3, 103, 011		3, 103, 011	1,384,363						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	MERRILL LYNCH	3/05/2021 .	03/04/2022 .		70,712,885	3841.94		2,356,153		4,293,378		4,293,378	1,937,225						0002
	EQUITY INDEX PRODUCTS	IV A																				
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	3/05/2021 .	03/04/2022 .		9,324,001	511.61		273, 193		496,066		496,066	222,873						0002
EQUITY INDEX OPTIONS .		N/A	Α		3/05/2021 .	09/06/2022 .		5,762,910	3841.94		138,936		223,443		223,443	84,507						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	3/19/2021 .	.03/18/2022		28,710,053	3913.1		445.006		1.881.579		1,881,579	1,436,573						0002

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Curre	nt Year
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				Shov	wing all (	Options, C	Caps, Floor	s, Collars,	Swaps and	forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Prior	Current											
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,		_ ,			5			Price,	of Un-	Cost of Un-		D 1/			l	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated  EQUITY INDEX PRODUCTS	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
EQUITY INDEX OPTIONS		N/A	Α	BARCLAYS	.03/19/2021 .	03/18/2022 .		41,508,657			737 , 194		1,390,209		1,390,209	653,015						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	BNP PARIBAS NY	.03/19/2021 .	03/18/2022 .		33,287,415	163.24		679,062		1, 106, 185		1, 106, 185	427 , 123						0002
	EQUITY INDEX PRODUCTS	1071	· ······								•											
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	.03/19/2021 .	03/18/2022 .		23,505,235	90.04		613,486		1,309,074		1,309,074	695,589						0002
EQUITY INDEX OPTIONS		N/A	Α	JP MORGAN CHASE	.03/19/2021 .	03/18/2022 .		637 , 109	76.43		13,634		14, 162		14,162	527						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	.03/19/2021 .	03/18/2022 .		45,678,559	1103.01		1,950,474		5,991,324		5,991,324	4,040,850						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	,	CHICAGO BOARD OF EXCHANGE	.03/19/2021 .	03/18/2022 .		93, 131, 780	3913.1		1,083,950		1,778,886		1,778,886	694,936						0002
	EQUITY INDEX PRODUCTS	IV A	^	CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.03/19/2021 .	03/18/2022 .		75,538,092	3913.1		1,268,925		2, 123, 659		2, 123, 659	854,734						0002
EQUITY INDEX OPTIONS		N/A	Α	EXCHANGE	.03/19/2021 .	03/18/2022 .		29,348,250	3913.1		548,206		922,223		922,223	374,017						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.03/19/2021 .	03/18/2022 .		51,652,920	3913.1		1,018,038		1,720,658		1,720,658	702,620						0002
	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	.03/19/2021 .	03/18/2022 .		63,000,910	3913.1		1,356,330		2,306,573		2,306,573	950,242						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.03/19/2021 .	03/18/2022 .		49,601,446	3913.1		1, 156, 587		1,979,343		1,979,343	822,756						0002
EQUITY INDEX OPTIONS		N/A	Α		.03/19/2021 .	03/18/2022 .		53,452,917	3913.1		1,338,996		2,308,701		2,308,701	969,706						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.03/19/2021 .	03/18/2022 .		61,044,360	3913.1		1,692,040		2,950,951		2,950,951	1,258,911						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	.03/19/2021 .	03/18/2022 .		54, 151, 624	3913.1		1,673,285		2,971,201		2,971,201	1,297,916						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	.03/19/2021 .	03/18/2022 .		72,285,016	3913.1		2,392,634		4,301,716		4,301,716	1,909,082						0002
EQUITY INDEX OPTIONS		N/A	Α		.03/19/2021 .	03/18/2022 .		9,616,012	516.96		282,711		416,721		416,721	134,011						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	.03/19/2021 .	09/20/2022 .		9,000,130	3913.1		207,538		323,837		323,837	116,299						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/ A	Α	BNP PARIBAS NY	.04/06/2021 .	04/06/2026 .		643,934	4073.94		14,875		22,973		22,973	8,098						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	.04/06/2021 .	04/06/2028 .		2,560,103	4073.94		61,186		93,634		93,634	32,448						0002
EQUITY INDEX OPTIONS		N/A	Α	WELLS FARGO	.04/06/2021 .	04/06/2022 .		31,159,220	4073.94		523,475		1,305,757		1,305,757	782,283						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	.04/06/2021 .	04/06/2022 .		54, 197, 437	4073.94		904,013		1,760,865		1,760,865	856,852						0002
	EQUITY INDEX PRODUCTS	N/A			.04/06/2021 .	04/06/2022 .		36,655,879	163.22		755 , 111		1,229,884		1,229,884	474,773					•	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A																			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	.04/06/2021	04/06/2022 .		26,352,772	94.2		671,996		1,439,453		1,439,453	767 , 457						0002
EQUITY INDEX OPTIONS		N/A	Α	WELLS FARGO	.04/06/2021 .	04/06/2022 .		299,699	77.15		7,972		6,703		6,703	(1,269)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	.04/06/2021	04/06/2022		52,736,981	1130.23		2,246,596		5,503,907		5,503,907	3,257,311						0002
	EQUITY INDEX PRODUCTS	N/4		CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF	.04/06/2021 .	04/06/2022 .		93,293,226	4073.94		1,077,310		1,719,738		1,719,738	642,428						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.04/06/2021 .	04/06/2022 .		96,959,772	4073.94		1,610,167		2,626,735		2,626,735	1,016,567						0002
EQUITY INDEX OPTIONS		N/A	Α	EXCHANGE	.04/06/2021 .	04/06/2022 .		80,607,931	4073.94		1,524,017		2,512,292		2,512,292	988,275						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	.04/06/2021	04/06/2022 .		50.516.856	4073.94		1.043.511		1.733.995		1,733,995	690.484						0002

Chautina all Ontions	C Fl	Callana Courana and E	amusuala Osas as of Dasi	
Showing all Options,	Caps, Floors	, Collais, Swaps and F	orwards Open as or Dece	ember 31 of Current Year

				Show	wing all (	Options, C	Caps, Floors	s, Collars,	Swaps and	l Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
	5									Prior												
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial										Cradit	Hodgo
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
FOLLITY INDEX ODITIONS	EQUITY INDEX PRODUCTS	NIZA		CHICAGO BOARD OF	04/00/0004	04/00/0000		00 011 051	4073.94		1 500 640		0 550 000		0 550 000	1 001 101						0000
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/ A	A	EXCHANGE CHICAGO BOARD OF	.04/06/2021 .	04/06/2022 .		68,311,951			1,528,642		2,559,823		2,559,823	1,031,181						0002
EQUITY INDEX OPTIONS .	EGOTTT THEEX THOOGOTO	N/A	Α		.04/06/2021 .	.04/06/2022	L	48,658,471	4073.94		1,136,027		1,910,629		1,910,629	774,601						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		,
EQUITY INDEX OPTIONS.	FOULTY INDEX PROPUSTS	N/A	Α		.04/06/2021 .	04/06/2022 .		42,239,933	4073.94		1,045,792		1,771,940		1,771,940	726, 148						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	.04/06/2021	.04/06/2022		60,294,312	4073.94		1,562,645		2,663,732		2,663,732	1,101,087						0002
EQUITE HIDEX OFFICING	EQUITY INDEX PRODUCTS	N/ A	n	CHICAGO BOARD OF	.04/00/2021.	04/ 00/ 2022 .		00,234,012			1,302,040		2,000,702		2,000,702	1, 101,007						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	.04/06/2021 .	04/06/2022 .		61,516,494	4073.94		1,797,415		3, 128, 302		3, 128, 302	1,330,887						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .	FOULTY INDEX PRODUCTO	N/A	A		.04/06/2021 .	04/06/2022 .		29,332,368	4073.94		894,557		1,569,884		1,569,884	675,326						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	.04/06/2021 .	04/06/2022 .		85,960,134	4073.94		2,745,407		4,867,125		4,867,125	2, 121,717						0002
EQUITY THEEX OF TIONS	EQUITY INDEX PRODUCTS		/·		.04/ 00/ 2021 .	04/00/2022		50,000,104					4,007,120									
EQUITY INDEX OPTIONS .		N/A	Α	UBS SECURITIES	.04/06/2021 .	04/06/2022 .		13,015,384	522.49		383,954		449,664		449,664	65,710						0002
FOULTY INDEX OFTIONS	EQUITY INDEX PRODUCTS		١.	Mana M. AT M. EV	04 (00 (0004	40 (00 (0000		7 000 750	4070 04		400 007		075 550		075 550	20.000						
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	.04/06/2021 .	10/06/2022 .		7,986,759	4073.94		182,897		275,559		275,559	92,662						0002
EQUITY INDEX OPTIONS .	EQUITE INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	.04/20/2021 .	04/20/2026 .		1,033,297	4134.94		25,316		37,026		37,026	11,711						0002
	EQUITY INDEX PRODUCTS					,, = ,, =																
EQUITY INDEX OPTIONS .		N/A	Α	JP MORGAN CHASE	.04/20/2021 .	04/20/2028 .		2, 131, 255	4134.94		55,626		83,903			28,277						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	NIZA		CITIBANK	.04/20/2021 .	04/20/2022 .		23,701,433	4134.94		395,814		919,521		919,521	523,707						0000
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/ A	A	CITIBANK	.04/20/2021.	04/20/2022 .		23,701,433	4134.94		393,814		919,521		919,521	523,707						0002
EQUITY INDEX OPTIONS .	EGOTTT THEEX THOOGOTO	N/A	Α	WELLS FARGO	.04/20/2021 .	04/20/2022 .		38,281,071	4134.94		677,575		1,279,698		1,279,698	602, 123						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .		N/A	Α	BNP PARIBAS NY	.04/20/2021 .	04/20/2022 .		29,013,231	166.48		597,673		769,527		769,527	171,854						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	NIZA		BNP PARIBAS NY	.04/20/2021 .	04/20/2022 .		18,219,358	97.56		470.060		957,391		957,391	487,332						0002
EQUITY INDEX UPITONS .	EQUITY INDEX PRODUCTS	N/ A	A	BNP PARIBAS NY	.04/20/2021.	04/20/2022 .		18,219,338	97.30		470,000		957,391		957,391	467,332						0002
EQUITY INDEX OPTIONS .	EQUITY THEEX THOOGOTO	N/A	Α	WELLS FARGO	.04/20/2021 .	04/20/2022 .		378,253	77.73		9,078		7,789		7,789	(1,289)						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .	FOULTY INDEX PRODUCTO	N/A	Α	WELLS FARGO	.04/20/2021 .	04/20/2022 .		42,304,914	1141.43		1,840,264		3,987,400		3,987,400	2, 147, 136						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	WELLS FARGO	.04/20/2021 .	04/20/2022 .		72,344,215	4134.94		841,363		1,307,745		1,307,745	466,382						0002
EQUITI INDEX OFFICIAL	EQUITY INDEX PRODUCTS	N/ A	n	CHICAGO BOARD OF	.04/20/2021.	04/20/2022 .		72,077,213					1,007,740		1,007,740	400,002						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	.04/20/2021 .	04/20/2022 .	ļļ	33,662,005	4134.94		590,653		938 , 414		938 , 414	347,760			ļ			0002
FOULTY INDEX OFTIGUE	EQUITY INDEX PRODUCTS		l.	CHICAGO BOARD OF	04 (00 (0003	04/00/0000		40 000 750	4404.04		007 400		4 550 000		4 550 000	500.000						10000
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	.04/20/2021 .	04/20/2022 .		49,363,758	4134.94		967 , 402		1,550,683		1,550,683	583,282						0002
EQUITY INDEX OPTIONS .	EQUITE HINDER THOUGHTS	N/A	Α		.04/20/2021 .	04/20/2022 .		63,678,076	4134.94		1,330,007		2,140,610		2,140,610	810,603						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .		N/A	Α		.04/20/2021 .	04/20/2022 .		43,830,364	4134.94		959,767		1,551,172		1,551,172	591,404						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	.04/20/2021	04/20/2022		48,342,052	4134.94		1,120,407		1,817,789		1,817,789	697,381						0002
LQUITI INDLX OF ITONO	EQUITY INDEX PRODUCTS	IV A	^	LAG MINGE	.04/20/2021	04/20/2022 .		40,042,032			1, 120,407		1,017,709		1,017,709							0002
EQUITY INDEX OPTIONS .		N/A	Α	WELLS FARGO	.04/20/2021 .	04/20/2022 .		46,596,675	4134.94		1, 159, 325		1,895,986		1,895,986	736,661						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .	FOULTY INDEX DROPHOTO	N/A	Α	WELLS FARGO	.04/20/2021 .	04/20/2022 .	ļ	60,728,401	4134.94		1,623,270		2,684,272		2,684,272	1,061,002						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	BNP PARIBAS NY	.04/20/2021 .	04/20/2022 .		59,638,190	4134.94		1,783,182		3,000,078		3,000,078	1,216,896						0002
Egotti index di itono .	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF							1,700,102				0,000,010	1,210,000	***************************************					
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	.04/20/2021 .	04/20/2022 .	ļ	64,918,558	4134.94		2, 125, 844		3,630,252		3,630,252	1,504,408						0002
FALLEY INDEX OFFICE	EQUITY INDEX PRODUCTS		l.	LIBO OFGURITIES	04 (00 (000)	04/00/0000		0 404 00-	507		044 445		200 75:		200 7	/10 000						10000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	.04/20/2021 .	04/20/2022 .		8, 184, 626	527.78		241,446		222,784		222,784	(18,662)						0002
EQUITY INDEX OPTIONS .	Lastii Hebby Hilloootis	N/A	Α		.04/20/2021 .	10/20/2022 .	L	8,269,880	4134.94	l	230,728		344,770	l	344,770	114,042			L			0002

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December	er 31 of Current Year
oriowing all Options	, Caps, i 1001s,	Collais, Swaps and Forwards Open as of Decembr	51 51 01 Cultelli Teal

				S	howing all	Options, C	Caps, Floor	s, Collars,	Swaps and	I Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative Prior												i
	Description									Year(s)	Current											ı
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,		Tuno(a)			Doto of			Price,	of Un-	Cost of Un-		Book/			Unraglized	Total	Current Year's	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	05/06/2021	05/06/2026 .		2,934,227	4201.62		71,302		103, 191		103, 191	31,889						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	05/06/2021	05/06/2028 .		3,525,201	4201.62		93,418		134,608		134,608	41, 190						0002
EQUITY INDEX OPTIONS .		N/A	Α	UBS SECURITIES	05/06/2021	05/06/2022 .		26,926,004	4201.62		460,435		810,354		810,354	349,919						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	WELLS FARGO	05/06/2021	05/06/2022 .		50,246,797	4201.62		879,319		1,644,801		1,644,801	765,482						0002
	EQUITY INDEX PRODUCTS	IW A	n								•					-						
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	05/06/2021	05/06/2022 .		38 , 136 , 983	170.06		762,740		708,238		708,238	(54,502)						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	05/06/2021	05/06/2022 .		22,271,974	97.23		563,481		1, 122, 805		1, 122, 805	559,323						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	05/06/2021	05/06/2022 .		528,768	79.51		13,219		9,781		9,781	(3,439)	•••••					0002
EQUITY INDEX OPTIONS.		N/A	Α	WELLS FARGO	05/06/2021	05/06/2022 .		46,724,201	1154 . 17		2,032,503		3,906,831		3,906,831	1,874,328						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	٨	MORGAN STANLEY	05/06/2021	05/06/2022 .		97, 166, 565	4201.62		1, 127, 132		1,718,378		1,718,378	591,246						0002
EQUITI INDEX OFTIONS.	EQUITY INDEX PRODUCTS	IV A	Λ	CHICAGO BOARD OF		03/00/2022 .		31 , 100 , 303			1, 121, 132		1,710,370		1,710,370							
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	05/06/2021	05/06/2022 .		70,706,172	4201.62		1, 164, 420		1,809,935		1,809,935	645,515						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022 .		43,425,694	4201.62		840,212		1,320,110		1,320,110	479,898						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	05/06/2021	05/06/2022 .		39,915,390	4201.62		832,999		1,317,389		1,317,389	484,390						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	05/06/2021	05/06/2022 .		41, 175, 876	4201.62		900,856		1,430,277		1,430,277	529,421						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	٨	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022 .		58,769,373	4201.62		1,372,772		2, 193, 513		2, 193, 513	820,740						0002
EGOTTI THEEX OF TIONS.	EQUITY INDEX PRODUCTS	N/ A	n	CHICAGO BOARD OF		00/00/2022 .		50,703,070			1,0/2,//2				2, 130,510	020,740						
EQUITY INDEX OPTIONS .	FOULTY INDEX PRODUCTO	N/A	Α	EXCHANGE	05/06/2021	05/06/2022 .		65,322,393	4201.62		1,589,895		2,550,426		2,550,426	960,531						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	05/06/2021	05/06/2022 .		57,076,959	4201.62		1,484,001		2,399,585		2,399,585	915,584						0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS			WELL OF TROO	05 (00 (000)	05 (00 (0000		40 504 000	4004.00		4 000 700					000 544						l
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	05/06/2021	05/06/2022 .		48,531,396	4201.62		1,363,732		2,226,246		2,226,246	862,514						0002
EQUITY INDEX OPTIONS .		N/A	Α	WELLS FARGO	05/06/2021	05/06/2022 .		44,860,237	4201.62		1,350,293		2,228,489		2,228,489	878, 196						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	WELLS FARGO	05/06/2021	05/06/2022 .		74,530,456	4201.62		2,437,146		4,077,075		4,077,075	1,639,929						0002
	EQUITY INDEX PRODUCTS	IN/ N	n																			
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	05/06/2021	05/06/2022 .		11,910,047	529.17		350 , 155		313,816		313,816	(36,339)						0002
EQUITY INDEX OPTIONS .	EGOTTI TINDEX FRODUCTS	N/A	Α	EXCHANGE	05/06/2021	11/04/2022		11,764,536	4201.62		310,783		454,824		454,824	144,041						0002
	EQUITY INDEX PRODUCTS	NI/A		DAID DADLIDAG ANV					4450 40													
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	05/20/2021	05/19/2028 .		4,387,198	4159.12		117,577		172,097		172,097	54,520						0002
EQUITY INDEX OPTIONS .		N/A	Α	BNP PARIBAS NY	05/20/2021	05/20/2026 .		3,238,121	4159.12		79,334		115,716		115,716	36,382						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	CITIBANK	05/20/2021	05/20/2022 .		22,352,294	4159.12		377,754		777,838		777,838	400,085						0002
	EQUITY INDEX PRODUCTS									***************************************												
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	05/20/2021	05/20/2022 .		42,341,894	4159.12		770,623		1,423,523		1,423,523	652,900						0002
EQUITY INDEX OPTIONS .		N/A	Α	BNP PARIBAS NY	05/20/2021	05/20/2022 .		31,067,543	175.96		624,457		364,655		364,655	(259,802)						0002
EQUITY INDEX ODTIONS	EQUITY INDEX PRODUCTS	NI/A	٨	JP MORGAN CHASE	UE /UU /UUU4	05/00/0000		17 FOE 740	00.40		461,186		040 040		040 040							
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	M	JF MURGAN CHASE	05/20/2021	05/20/2022 .		17,535,749	98.48		401,186		910,018		910,018	448,832						0002
EQUITY INDEX OPTIONS .		N/A	Α	WELLS FARGO	05/20/2021	05/20/2022 .		699,536	79.92		18,538		12,453		12,453	(6,085)						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	05/20/2021	05/20/2022		44,258,772	1142.96		1,903,127		4, 146, 028		4, 146, 028	2,242,901						0002
		1	** ***********										,, 020		· · · · · · · · · · · · · · · · · · ·							

Showing all Ontions	Cane Floore	Collare Swane and	HEARWards Onon as	of December 31 of Current Year	
Showing all Oblions	. Cabs. Floors	s. Collais. Swabs and	i Forwards Open as o	of December 31 of Current real	

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
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
D	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0 - 1 -	E-t-M-t	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	٨	CHICAGO BOARD OF EXCHANGE	05/20/2021 .	05/20/2022 .		63,218,624	4159.12		755,350		1, 151, 536		1, 151,536	396, 186						0002
EQUITE INDEX OFFICING.	EQUITY INDEX PRODUCTS	IV A	^	CHICAGO BOARD OF	03/20/2021 .	03/20/2022 .		00,210,024					1, 131,300		1, 131,330							0002
EQUITY INDEX OPTIONS .	Equiti Hazir Habari	N/A	Α	EXCHANGE	05/20/2021	.05/20/2022	l	51,009,464	4159.12		845 , 196		1,309,195		1,309,195	463,999						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	05/20/2021 .	05/20/2022 .		42,547,285	4159.12		827,025		1,297,013		1,297,013	469,988						0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS			WELLO ELDOS	05 (00 (000)	05 (00 (0000		45 007 044	4450 40		040 400		4 400 004		4 400 004	550 540						
EQUITY INDEX OPTIONS.	ENLITY INDEX DODUCTO	N/A	Α	WELLS FARGO	05/20/2021 .	05/20/2022 .		45,297,614	4159.12		949,438		1,499,984		1,499,984	550,546						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	05/20/2021 .	05/20/2022 .		63,218,624	4159.12		1,421,718		2,259,143		2,259,143	837,425						0002
	EQUITY INDEX PRODUCTS						T						,200,140			307, 120						
EQUITY INDEX OPTIONS .		N/A	Α	WELLS FARGO	05/20/2021 .	05/20/2022 .	ļ ļ	55,695,345	4159.12		1,334,461		2, 135, 809		2, 135, 809	801,348			.			0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .	FOULTY INDEX DROPLICATO	N/A	Α	EXCHANGE	05/20/2021 .	05/20/2022 .	ł	44,787,788	4159.12		1 , 139 , 359		1,834,134		1,834,134	694,775			-			0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	05/20/2021 .	05/20/2022 .		49,077,616	4159.12		1,329,436		2, 158, 299		2, 158, 299	828,863						0002
EGOTTI INDEX OFFICINO .	EQUITY INDEX PRODUCTS	N/ A	^	CHICAGO BOARD OF	03/20/2021 .	03/20/2022 .		90,077,010			1,023,400		2, 100,200		2, 150,255	020,000						0002
EQUITY INDEX OPTIONS .	Equiti Healt Hobboto	N/A	Α	EXCHANGE	05/20/2021 .	05/20/2022 .		48,245,792	4159.12		1,418,379		2,329,131		2,329,131	910,751						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS.		N/A	Α	EXCHANGE	05/20/2021 .	05/20/2022 .		56,564,032	4159 . 12		1,800,968		2,996,313		2,996,313	1, 195,346						0002
FOULTY INDEX ODTIONS	EQUITY INDEX PRODUCTS	N1/4		CHICAGO BOARD OF	05 (00 (0004	05 (00 (0000		00 007 550	4450 40		4 050 004		0.004.000		0.004.000	007.074						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/ A	Α	EXCHANGE	05/20/2021 .	05/20/2022 .		39,927,552	4159.12		1,356,231		2,284,206		2,284,206	927,974						0002
EQUITY INDEX OPTIONS .	EQUITE INDEX TRODUCTO	N/A	A	UBS SECURITIES	05/20/2021 .	05/20/2022 .		10,074,461	527.98		295, 182		291,325		291,325	(3,857)						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF												,						
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	05/20/2021 .	11/18/2022 .		9,565,976	4159.12		275,480		409,751		409,751	134,270						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	06/04/2021 .	06/05/2026 .		3,793,322	4229.89		92,936		127,083		127,083	34, 147						0002
EQUITY INDEX OPTIONS .	EQUITE INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	06/04/2021 .	06/06/2028 .		3,756,297	4229.89		99,542		134,829		134,829	35,288						0002
Equity History of Hono .	EQUITY INDEX PRODUCTS		**					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,														
EQUITY INDEX OPTIONS .		N/A	Α	CITIBANK	06/04/2021 .	06/06/2022 .		21,753,847	4229.89		(389, 419)		583,840		583,840	973,259						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	06/04/2021 .	06/06/2022 .		42,696,110	4229.89		747 , 182		1,380,205		1,380,205	633,023						0002
EQUITY INDEX OPTIONS .	EQUITE INDEX TRODUCTO	N/A	A	EXCHANGE	06/04/2021 .	06/06/2022 .		36,095,673	177.16		692,737		433,229		433,229	(259,508)						0002
	EQUITY INDEX PRODUCTS														,220							
EQUITY INDEX OPTIONS .		N/A	Α	JP MORGAN CHASE	06/04/2021 .	06/06/2022 .	ļ	19,584,690	102.8		503,327		899,903		899,903	396,576						0002
FOULTY INDEX OFTIONS	EQUITY INDEX PRODUCTS		,	WELLO FADOS	00 (04 (0004	00 (00 (0000		E00 440	04.00		44.050		0.005		0.005	(0.000)						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	06/04/2021 .	06/06/2022 .	···	586, 112	81.68		14,653		8,325			(6,328)						0002
EQUITY INDEX OPTIONS .	LQUIII INDLA FRODUCIO	N/A	A	BNP PARIBAS NY	06/04/2021 .	06/06/2022 .		50,009,450	1156.95		2, 136, 652		4, 145, 152		4, 145, 152	2,008,500						0002
DEX OFFICIAL	EQUITY INDEX PRODUCTS						[	, 500, 100					, 170, 102		, 170, 102	, 300,000			[			
EQUITY INDEX OPTIONS.		N/A	Α	WELLS FARGO	06/04/2021 .	06/06/2022 .		77,993,028	4229.89		943,716		1,337,570		1,337,570	393,855						0002
FAULTY INDEX ADDITION	EQUITY INDEX PRODUCTS	I		BARGI AVO	00 (04 (05 -	00/00/00==		F0 700 C :-	1005		000 7		4 000		4 000	400.55						
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	06/04/2021 .	06/06/2022 .	·····	53,793,018	4229.89		896,730		1,299,561		1,299,561	402,831						0002
EQUITY INDEX OPTIONS.	EQUITE INDEX PRODUCTS	N/A	Δ	BARCLAYS	06/04/2021 .	06/06/2022 .		54,356,031	4229.89		1,048,528		1,534,901		1,534,901	486,373						0002
	EQUITY INDEX PRODUCTS						T	, 500,001			, 570, 020		,004,001		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	100,070						
EQUITY INDEX OPTIONS.		N/A	Α	BARCLAYS	06/04/2021 .	06/06/2022 .	ļ	48,860,767	4229.89		1,029,496		1,518,271		1,518,271	488,775			.			0002
FAULTY INCOME.	EQUITY INDEX PRODUCTS			DADGI AVG	00/6:::==	00/05/222		40.6::								F						
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	06/04/2021 .	06/06/2022 .	<del> </del>	48,813,281	4229.89		1,077,797		1,595,514		1,595,514	517,717			-			0002
EQUITY INDEX OPTIONS .	LAGILL HADEY LAGRONGIS	N/A	Α	BARCLAYS	06/04/2021	.06/06/2022		51,091,580	4229.89		1,190,945		1,772,566		1,772,566	581,621						0002
LAOTTI INDEX OFFICINO .	EQUITY INDEX PRODUCTS			5.0.02.110			···				1, 100, 040		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,112,000							
EQUITY INDEX OPTIONS .		N/A	Α	BARCLAYS	06/04/2021 .	06/06/2022 .	ļ	54,448,895	4229.89		1,335,631		1,997,874		1,997,874	662,243						0002
	EQUITY INDEX PRODUCTS	[																				
EQUITY INDEX OPTIONS.		N/A	Α	BARCLAYS	06/04/2021 .	06/06/2022 _	ļ	40,590,277	4229.89		1,034,646		1,553,999		1,553,999	519,352						0002

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Showing all Options,	Caps, Floors	Collars, Swaps and For	wards Open as of December	or or Current rear

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
										Cumulative												l
	Description									Prior	C:											l
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	EQUITY INDEX PRODUCTS	identifie	(a)	or Ceritial Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	IIICOIIIE	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Lility	(0)
EQUITY INDEX OPTIONS.		N/A	Α	BARCLAYS	06/04/2021	06/06/2022 .		51,827,018	4229.89		1,406,067		2, 127, 864		2, 127, 864	721,797						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	NZA	,	BARCLAYS		06/06/2022		59,570,226	4229.89		1,698,347		2,586,418		2,586,418	888,071						0002
EQUITI INDEX OFTIONS.	EQUITY INDEX PRODUCTS	IV A	^	DANGLATO	00/04/2021	00/00/2022 .		39,370,220			1,030,347		2,300,410		2,300,410							0002
EQUITY INDEX OPTIONS .		N/A	Α	WELLS FARGO	06/04/2021	06/06/2022 .		74, 123, 591			2,342,305		3,622,447		3,622,447	1, 280, 142						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	۸ .	BARCLAYS		06/06/2022		44,428,998	4229.89		1,501,256		2,342,050		2,342,050	840,794						0002
EQUITE INDEX OFFICING.	EQUITY INDEX PRODUCTS	IV A	n	DAILOEATO		00/00/2022 .					1,501,250		2,042,000		2,042,000							0002
EQUITY INDEX OPTIONS .		N/A	Α	UBS SECURITIES	06/04/2021	06/06/2022 .		11,335,939	528.82		331,009		330,252		330 , 252	(758)						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	06/04/2021	12/06/2022 .		10,574,725	4229.89		319,350		449,767		449,767	130,417						0002
EQUITE INDEX OFFICING.	EQUITY INDEX PRODUCTS	IW A	n	LAGINIUL		12/00/2022 .		10,5/4,725					440,707			100,417						0002
EQUITY INDEX OPTIONS .	FOULTY INDEX DROPUSTS	N/A	Α	BNP PARIBAS NY	06/18/2021	06/19/2026 .		4,246,800	4166.45		104,896		144,110		144 , 110	39,214						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		06/20/2028 .		5,895,992	4166.45		159, 192		219,314		219,314	60,122						0002
Eggin House of Fronce :	EQUITY INDEX PRODUCTS		**																			
EQUITY INDEX OPTIONS.	FOULTY INDEX PRODUCTO	N/A	Α	UBS SECURITIES	06/18/2021	06/20/2022 .		24,377,059	4166.45		0		829, 172		829, 172	829, 172						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	06/18/2021	06/20/2022 .		43, 150, 273	4166.45		795,691		1,401,685		1,401,685	605,994						0002
	EQUITY INDEX PRODUCTS		**	CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	06/18/2021	06/20/2022 .		30 , 408 , 835	164.93		597,372		840,761		840,761	243,388						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	06/18/2021	06/20/2022 .		21,071,392	101.41		552,083		997 , 127		997 , 127	445,045						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	06/18/2021	06/20/2022 .		732, 131	78.52		17,571		15,974		15,974	(1,597)						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	06/18/2021	06/20/2022 .		43,021,149	1141.21		1,888,628		4, 153, 267		4, 153, 267	2,264,639						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	06/18/2021	06/20/2022 .	·····	30,831,730	4166.45		369,926		521,859		521,859	151,933						0002
EQUITY INDEX OPTIONS .		N/A	Α	WELLS FARGO	06/18/2021	06/20/2022 .		63,771,226	4166.45		803,517		1, 132, 682		1, 132, 682	329, 165						0002
	EQUITY INDEX PRODUCTS																					1
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	06/18/2021	06/20/2022 .	····	51,287,130	4166.45		933 , 426		1,337,011		1,337,011	403,585						0002
EQUITY INDEX OPTIONS .		N/A	Α	BNP PARIBAS NY	06/18/2021	06/20/2022 .		37,616,459	4166.45		763,614		1, 105, 485		1, 105, 485	341,871						0002
FOULTY INDEX OFFICE	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF	00 (40 (005 :	00 (00 (0005		E0 700 455	4400 :-		4 440 07-		4 047 551		4 047 55	505 411						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	06/18/2021	06/20/2022 .	·	50,760,460	4166.45		1,112,077		1,617,521		1,617,521	505,444						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	06/18/2021	06/20/2022 .		49,966,194	4166.45		1,133,652		1,653,909		1,653,909	520,257						0002
FOULTY INDEX ODITIONS	EQUITY INDEX PRODUCTS	NI/A	,	CHICAGO BOARD OF	00 /40 /0004	00 (00 (0000		EE 440 705	4400 45		1 040 400		1 070 000		1 070 000	000 500						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	IN/ A	A	EXCHANGE	06/18/2021	06/20/2022 .	·····	55,413,785	4166.45		1,342,103		1,970,633		1,970,633	628,530						0002
EQUITY INDEX OPTIONS .		N/A	Α	WELLS FARGO	06/18/2021	06/20/2022 .		53,808,528	4166.45		1,388,260		2,045,413		2,045,413	657 , 153						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	WELLS FARGO	06/18/2021	06/20/2022 .		51,489,092	4166.45		1,415,950		2, 103, 728		2, 103, 728	687,778						0002
LUUTTI INDEX UFITUNS .	EQUITY INDEX PRODUCTS	IV A	^	CHICAGO BOARD OF			·····	,405,092 الر	4100.43		1,410,800		2, 100, 128		2, 100,728	001,118			ļ			0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	06/18/2021	06/20/2022 .		51,663,980	4166.45		1,519,372		2,277,860		2,277,860	758,488						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	MERRILL LYNCH	06/18/2021	06/20/2022 .		68,097,377	4166.45		2,212,484		3,356,979		3,356,979	1, 144, 496						0002
EQUITE INDEX OF HUNO.	EQUITY INDEX PRODUCTS	IV //	<u>"</u>	CHICAGO BOARD OF			<u> </u>	90,00, 011							, 000, 878	1, 144,430	•					0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	06/18/2021	06/20/2022 .		46,664,240	4166.45		1,617,280		2,485,435		2,485,435	868 , 155						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		06/20/2022 .		9,238,867			271,623		348,836		348,836	77,213						0002
EQUIT INDEX OFFICING.	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .	FOULTY INDEX PROPUSTS	N/A	Α	EXCHANGE	06/18/2021	12/20/2022 .		8,749,545	4166.45		258 , 195		362,778		362,778	104,583						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	07/06/2021	07/06/2026 .		4,766,527	4343.54		116,303		152, 145		152, 145	35,842						0002
		1					<b>.</b>	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		h						55,04E						

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December	er 31 of Current Year
oriowing all Options	, Caps, i 1001s,	Collais, Swaps and Forwards Open as of Decembr	51 51 01 Cultelli Teal

				Sho	owing all	Options, 0	Caps, Floors	, Collars,	Swaps and	forwards	Open as o	f Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	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		Notional Amount	Strike Price, Rate or Index Received (Paid)	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)
	EQUITY INDEX PRODUCTS	identille	(a)				Contracts			i aiu		IIICOIIIC				D./A.C.V.	Accretion	Item	LAPOSUIC	Littly	` '
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	07/06/2021	07/06/2028 .		3,597,757	4343.54		92,822			120,274	27,452						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE	07/06/2021	07/06/2022 .		20,048,908	4343.54		370,905		415,706	415,706	44,801						0002
EQUITY INDEX OPTIONS .		N/A	Α	BARCLAYS	07/06/2021	07/06/2022 .		40,790,091	4343.54		743,603			1,230,494	486,891						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	07/06/2021	07/06/2022 .		34,301,254	168.12		679,415		774,847	774,847	95,433						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE	07/06/2021	07/06/2022 .		23,344,250	103.46		582,439		1,006,344	1,006,344	423,905						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE	07/06/2021	07/06/2022 .		869,846	78.82		20,441		18,798		(1,644)						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	07/06/2021	07/06/2022 .		43, 191, 012	1183.48		1,878,810		2,791,389	2,791,389	912,579						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	MORGAN STANLEY	07/06/2021	.07/06/2022		35,987,905	4343.54		428,256		577,928	577,928	149,672						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Λ	MORGAN STANLEY	07/06/2021	07/06/2022 .		47 , 128 , 054	4343.54		589, 101		793,993	793,993	204,892						0002
	EQUITY INDEX PRODUCTS	N/A	۸		07/06/2021			56,882,038	4343.54		·										
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		07/06/2022 .					1,035,253		1,424,210	1,424,210	388,957						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	07/06/2021	07/06/2022 .		49,391,708	4343.54		1,002,652		1 , 388 , 544	1,388,544	385,892						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	07/06/2021	07/06/2022 .		67,681,995	4343.54		1,480,205		2,057,662	2,057,662	577,457						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	07/06/2021	07/06/2022 .		53,460,431	4343.54		1,223,175		1,706,431	1,706,431	483,256						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	07/06/2021	07/06/2022 .		44, 102, 265	4343.54		1,041,695		1 , 457 , 722	1,457,722	416,027						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	07/06/2021	07/06/2022 .		56,620,350	4343.54		1,392,861		1,956,729	1,956,729	563,869						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	07/06/2021	07/06/2022 .		46,041,524	4343.54		1, 183, 702		1,677,326	1,677,326	493,624						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	07/06/2021	07/06/2022 .		52,556,834	4343.54		1,398,034			1,992,965	594,931						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	07/06/2021	07/06/2022 .		43,530,532	4343.54		1,323,328		1,906,783	1,906,783	583,454						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	07/06/2021	07/06/2022 .		59,000,065	4343.54		1,935,202		2,818,758	2,818,758	883,556						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MERRILL LYNCH	07/06/2021	07/06/2022 .		30,619,327	4343.54		1,054,836		1,550,115	1,550,115	495,279						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	07/06/2021	07/06/2022 .		10,008,335	529.49		292,243		301,290	301,290	9,046						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	07/06/2021	01/06/2023 .		6,515,310	4343.54		219,045		302,437	302,437	83,392						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	.07/20/2021	.07/20/2026		4, 182, 637	4323.06		.98,710		136,046	136,046	37,336						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	07/20/2021	07/20/2028 .		2,039,052	4323.06		50,365	***************************************	67 , 102	67,102	16,737						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	CITIBANK	07/20/2021	.07/20/2022 .		16,853,804	4323.06		306,739		430,336	430,336	123,597						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	SOCIETE GENERALE	07/20/2021	.07/20/2022 .		35,801,167	4323.06		690,963		1,087,519	1,087,519	396,557						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	GOLDMAN SACHS	07/20/2021	.07/20/2022 .			4323.06		629,492		1,087,519								0002
	EQUITY INDEX PRODUCTS	IN/A	A				····	32,448,077						654,034	24,542		L				
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	07/20/2021	07/20/2022 .		18,911,381	106.27		472,785		737,559	737 , 559	264,775						0002
EQUITY INDEX OPTIONS.		N/A	Α	WELLS FARGO	07/20/2021	07/20/2022 .	L	802,217	77.46		16,606		19, 133	19, 133	2,528	L		L			0002

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SHOWING All ODDIONS	. Cabs. Fibbis	. Cullais, Swabs all	u Fulwalus Obell as	of December 31 of Current	i tai

				Sho	owing all (	Options, (	Caps, Floors, Co	ollars, Sv	waps and	Forwards	Open as o	f Decemb	er 31 of Cu	rrent Year								
1	2	3	4	5	6	7	8 9		10	11 Cumulative Prior	12	13	14	15 16	17		18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity	Number of Noti	1	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unreal Valua Increa	tion E	Total Foreign ixchange change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts Amo		(Paid)	Paid	Paid	Income	Value	Code Fair V			3./A.C.V.	Accretion	Item	Exposure	Entity	(b)
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ.	JP MORGAN CHASE	07/20/2021	07/20/2022 .	21	006,480	1177.3		1,323,977		2, 160, 740	2, 16	740 00	6,764					J	0002
	EQUITY INDEX PRODUCTS	IV A																				
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022 .	67,	, 166 , 469	4323.06		821,446		1, 111, 224	1,1	1,22428	9,778						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	07/20/2021	07/20/2022 .	60,	,277 ,219	4323.06		1,091,018		1 , 495 , 277	1,49	5,27740	4,260						0002
EQUITY INDEX OPTIONS .		N/A	Α	BARCLAYS	07/20/2021	07/20/2022 .	50,	,552,342	4323.06		1,022,674		1,411,055	1,41	, 05538	8,381					ļ	0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022 .	53,	,566 ,958	4323.06		1, 167, 224		1,619,143	1,6	9, 14345	1,919					ļ	0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	BARCLAYS	07/20/2021	07/20/2022 .	60	. 137 , 397	4323.06		1,356,700		1,887,005	1,88	005 50	0,305						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022 .	5/,	,520 , 284	4323.06		1,374,160		1,914,844	1,9	1,84454	0,684						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	07/20/2021	07/20/2022 .	44,	,609,282	4323.06		1, 121, 477		1,569,871	1,56	,8714	8,393						0002
EQUITY INDEX OPTIONS .		N/A	Α	BARCLAYS	07/20/2021	07/20/2022 .	50,	370,731	4323.06		1,352,958		1,905,864	1,90	5,86455	2,906						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	07/20/2021	07/20/2022 .	51,	407,798	4323.06		1,575,135		2,251,896	2,25	,89667	6,761					ļ <b>,</b>	0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	BARCLAYS	07/20/2021 .	07/20/2022 .	50	.358 , 196	4323.06		1,723,257		2,500,651	2,50	1 651 77	7,393						0002
	EQUITY INDEX PRODUCTS	N/4																				
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	. А	UBS SECURITIES	07/20/2021 .	07/20/2022 .		, 117 , 438	530.6		207,829					2,112						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	07/20/2021 .	01/20/2023 .	4,	,755 , 366	4323.06		159,071			21	), 1816	0,110						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	08/06/2021	08/04/2028 .	3,	,826 , 358	4436 . 52		97 , 189			11	3,2082	1,019						0002
EQUITY INDEX OPTIONS .		N/A	Α	CITIBANK	08/06/2021	08/05/2022 .	22,	,519,744	4436 . 52		407,607		95,978	2	5,978(3 <sup>-</sup>	1,629)						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	08/06/2021	08/05/2022 .	47,	,595,049	4436 . 52		872,893		1,264,012	1,26	1,01239	1,119					J	0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	08/06/2021 .	08/05/2022 .		667,373	164.64		746,855		1 , 054 , 045			7, 190						0002
	EQUITY INDEX PRODUCTS	N/ A	. n																			
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	08/06/2021	08/05/2022 .	20,	808,629	107.08		509,811		783,786	78	3,78627	3,975						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE	08/06/2021	08/05/2022 .	ļ	857, 160	80.31		19,715				5,491	4,224)						0002
EQUITY INDEX OPTIONS .		N/A	Α	WELLS FARGO	08/06/2021	08/05/2022 .	40,	, 455 , 400	1205.77		1,735,537		2, 122, 051	2, 12	2,05138	6,514						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	08/06/2021	08/05/2022 .	41,	,629 , 256	4436.52		495,388		641,792	64	1,79214	6,404						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022 .	58	118,412	4436 . 52		707,400		917,940	91	7,9402	0,540						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	.08/06/2021	.08/05/2022		476,036	4436.52		761,498		1,001,449			9,952						0002
	EQUITY INDEX PRODUCTS	N/A	. н	CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE CHICAGO BOARD OF	08/06/2021	08/05/2022 .	63,	, 089 , 359	4436 . 52		1, 180, 440		1,559,940	1,55	9,94037	9,500						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE CHICAGO BOARD OF	08/06/2021	08/05/2022 .	52,	, 594 , 923	4436.52		1,053,553		1,396,628	1,39	3,62834	3,074						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	08/06/2021	08/05/2022 .	52,	,988,964	4436.52		1, 129, 287			1,50	3,36537	4,078						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022 .	71.	,203,669	4436.52		1,589,376		2, 123, 025	2, 12	3,0255	3,649						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE		08/05/2022 .		,656 ,583	4436 . 52		1,227,956											0002
	EQUITY INDEX PRODUCTS	IN/ A	. м	CHICAGO BOARD OF	08/06/2021 .											7,742						
EQUITY INDEX OPTIONS.		N/A	Α	EXCHANGE	08/06/2021	08/05/2022 _	55,	,900 , 152	4436.52		1,386,378		1,866,748	1,86	5,74848	0,370						0002

Showing all Ontions	Cans Floors	Collars Swans and F	orwards Open as of	December 31 of Current Year

				\$	Showing all	Options, C	Caps, Floor	s, Collars,	Swaps and	I Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative Prior												i l
	Description									Year(s)	Current											i l
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,		_ ,			5			Price,	of Un-	Cost of Un-		5			ll	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	,	CHICAGO BOARD OF EXCHANGE		08/05/2022 .		53,681,892			1,423,202		1,925,516		1,925,516	502,314						0002
	EQUITY INDEX PRODUCTS	N/ A	n	CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS.	FOULTY INDEX PRODUCTO	N/A	Α	EXCHANGE	08/06/2021	08/05/2022 .		55,456,500	4436 . 52		1,698,750		2,335,449		2,335,449	636,699						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE		08/05/2022 .		49,689,024			1,661,184		2,311,038		2,311,038	649,854						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES		08/05/2022 .		10,926,029	532.82		317,947		302,340		302,340	(15,607)						0002
EQUITY INDEX OPTIONS .		N/A	Α	BNP PARIBAS NY	08/06/2021	08/06/2026 .		4,064,101			95,100		116,780		116,780	21,680						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	,	CHICAGO BOARD OF EXCHANGE		02/06/2023 .		11,534,952	4436.52		305,344		398,030		398,030	92,686						0002
EQUIT INDEX OFTIONS.	EQUITY INDEX PRODUCTS	N/ A	A	EXCHANGE	06/00/2021	02/00/2023 .		11,334,932	4430.32				390,030			92,000	• • • • • • • • • • • • • • • • • • • •					0002
EQUITY INDEX OPTIONS .		N/A	Α	CITIBANK	08/20/2021	08/18/2028 .		2, 137, 781	4441.67		56,010		68,228		68 , 228	12,218						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2021	08/19/2022		18,615,628	4441.67		346,251		430,340		430,340	84,090						0002
	EQUITY INDEX PRODUCTS										•											
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	08/20/2021	08/19/2022 .		39,561,479	4441.67		720,019		1,029,044		1,029,044	309,025						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	08/20/2021	08/19/2022 .		31,690,050	166.7		617,832		756,242		756,242	138,410						0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		LIDO OFOLIDITIFO	00 (00 (0004	00 (40 (0000		47 740 740	407		454 000		004 504		004 504	000 400						10000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2021	08/19/2022 .		17,748,740	107		454,368		684,504		684,504	230 , 136						0002
EQUITY INDEX OPTIONS .	FOULTY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022 .			79.45		17,225		15,693		15,693	(1,532)						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		08/19/2022 .		33,096,297	1207.56		1,456,237		1,731,469		1,731,469	275,232						0002
	EQUITY INDEX PRODUCTS		***																			
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY		08/19/2022 .		78,893,954	4441.67		970,396		1,243,477		1,243,477	273,081						0002
EQUITY INDEX OPTIONS .		N/A	Α	MORGAN STANLEY	08/20/2021	08/19/2022 .		27,590,345	4441.67		469,036		609,871		609,871	140,835						0002
FOLLEY INDEX ODITIONS	EQUITY INDEX PRODUCTS	N/A		DADOLAVO	00 /00 /0001	00 /40 /0000		E4 040 E4E	4444 67		1 040 450		1 050 700		1 050 700	242 240						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS		08/19/2022 .		54,049,515	4441.67		1,040,453		1,353,763		1,353,763	313,310						0002
EQUITY INDEX OPTIONS .		N/A	Α	MORGAN STANLEY	08/20/2021	08/19/2022 .		37,896,369	4441.67		769,296		1,004,525		1,004,525	235,228						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		08/19/2022 .		52,222,049	4441.67		1, 143, 663		1,497,941		1,497,941	354,278						0002
	EQUITY INDEX PRODUCTS	.~								***************************************							***************************************					
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY		08/19/2022 .	ļ	52,544,513	4441.67		1,203,269		1,582,957		1,582,957	379,687						0002
EQUITY INDEX OPTIONS .		N/A	Α	BARCLAYS	08/20/2021	08/19/2022 .		55,432,208	4441.67		1,358,089		1,789,053		1,789,053	430,964						0002
FOULTY INDEX OBTIONS	EQUITY INDEX PRODUCTS	N/A	,	DARCI AVO	00 (00 (0004	00/10/0000		40 000 011	1111 07		4 450 450		4 504 000		1 504 000	075 700						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		08/19/2022 .	<u> </u>	43,628,611	4441.67		1, 156, 158		1,531,886		1,531,886	375,728						0002
EQUITY INDEX OPTIONS .		N/A	Α	MORGAN STANLEY		08/19/2022 .		53,518,957	4441.67		1,610,921		2, 159, 163		2, 159, 163	548,242						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	.08/19/2022		53,659,851	4441.67		1,819,069		2,475,125		2,475,125	656,056						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	08/20/2021	08/19/2022 .		8,562,176	535.53		250,016		216,798		216,798	(33,218)						0002
EQUITY INDEX OPTIONS .	LUUIII INDEX FRUDUCIS	N/A	Α	CITIBANK	08/20/2021	08/20/2026 .		1,809,340	4441.67		41,977		50,593		50,593							0002
FOULTY INDEX ODITIONS	EQUITY INDEX PRODUCTS	N/A	,	CHICAGO BOARD OF	00 (00 (000 1	00/47/0000		10 045 044	1111 07		000 005		070 500		070 500	00 505						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE		02/17/2023 .		10,215,841	4441.67		288,995		372,580		372,580	83,585						0002
EQUITY INDEX OPTIONS.		N/A	Α	JP MORGAN CHASE	09/03/2021	09/04/2026 .	ļ	1,540,167	4535.43		43, 125		39,632		39,632	(3,492)						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	JP MORGAN CHASE		09/06/2028 .		2, 111,925	4535.43		61,246		57,773		57,773	(3,473)						0002
	EQUITY INDEX PRODUCTS	1W /1																				
EQUITY INDEX OPTIONS.		N/A	Α	UBS SECURITIES		09/06/2022 .	ļ	18, 192, 397	4535 . 43		354,752		80 , 149		80 , 149	(274,603)						0002

Showing all Ontions	Cans Floors	Collars Swans and F	orwards Open as of	December 31 of Current Year

				S	howing all (	Options, C	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												ı
	Description									Prior	Current											ı
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of District	Forthern Occupation and	Total	Maturity	Number	Nietienel	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detection	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	EQUITY INDEX PRODUCTS	identifier	(a)	or Gentral Clearinghouse	Date	LApiration	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code	i ali value	(Decrease)	B./A.C.V.	Accietion	item	Lxposure	Littly	(0)
EQUITY INDEX OPTIONS.		N/A	Α	BARCLAYS	09/03/2021 .	09/06/2022 .		42,536,497			789,477		959,077		959,077	169,599						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	,	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		37,784,301	171.06		770,883		710,469		710,469	(60,414)						0002
EQUIT INDEX UPITONS.	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	09/03/2021 .	09/00/2022 .		37,704,301	171.00				/ 10,409		1 10,408	(60,414)						0002
EQUITY INDEX OPTIONS.		N/A	Α	UBS SECURITIES	09/03/2021 .	09/06/2022 .		21,259,297	111.27		535,676		693,663		693,663	157,987						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	,	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		707 754	82.07		16,450		10 001		10.004	(5,529)						10000
EQUIT INDEX UPITONS.	EQUITY INDEX PRODUCTS	IN/ A	^	LAU INVOE		09/00/2022 .	······	737,751	82.07				10,921		10,921	(0,529)						0002
EQUITY INDEX OPTIONS.		N/A	Α	WELLS FARGO	09/03/2021 .	09/06/2022 .		38,088,582	1233.01		1,679,706		1,538,602		1,538,602	( 141 , 104)						0002
ENHITY INDEX OBTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF	00 /00 /0004	00/06/0000		9E 000 007	4E0E 40		407.004		E00 740		E00 740	75 005						10000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	09/03/2021 .	09/06/2022 .	<del>  </del>	35,829,897	4535 . 43		427 , 864		503,749		503,749	75,885						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	09/03/2021 .	09/06/2022 .	ļ	46,997,828			587,547		692,901		692,901	105,355						0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF	09/03/2021	00/00/0000		43,909,236	4E0E 40		740.004		004 400		004 400	140,662						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	09/03/2021 .	09/06/2022 .		43,909,236	4535 . 43		743,821		884,483		884 , 483	140,662						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	09/03/2021 .	09/06/2022 .		61, 159, 337			1,215,250		1,454,445		1,454,445	239, 195						0002
FOULTY INDEX ODTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF	00 (00 (0004	00 (00 (0000		40, 405, 040	4505 40		4 007 004		4 045 005		4 045 005	000 004						0000
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	09/03/2021 .	09/06/2022 .		48,405,643	4535 . 43		1,037,821		1,245,905		1,245,905	208,084						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	09/03/2021 .	09/06/2022 .		49,823,512			1,119,632		1,346,889		1,346,889	227,257						0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS		١.	CHICAGO BOARD OF	20 (20 (200)	20 (20 (2002		50 000 050	4505 40		4 040 070		4 500 444		4 500 444	050 744						
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	09/03/2021 .	09/06/2022 .		52,088,858			1,249,670		1,508,411		1,508,411	258,741						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	09/03/2021 .	09/06/2022 .		61,667,232	4535.43		1,556,559		1,883,781		1,883,781	327,222						0002
FOULTY INDEX ODTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF	00 (00 (0004	00 (00 (0000		F0 000 F00	4505 40		4 047 000		4 007 040		4 007 040	050 040						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	09/03/2021 .	09/06/2022 .		58,960,590	4535 . 43		1,617,330		1,967,649		1,967,649	350,319						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	09/03/2021 .	09/06/2022 .		50,796,816			1,570,128		1,921,067		1,921,067	350,939						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	00 (00 (0001	09/06/2022		58,960,590	4535.43		1 000 000		0.440.740		0 440 740	450,000						0000
EQUITI INDEX OFTIONS.	EQUITY INDEX PRODUCTS	N/ A	A	EXCHANGE	09/03/2021 .	09/00/2022 .		30,900,390	4333.43		1,992,380		2,448,710		2,448,710	456,330						0002
EQUITY INDEX OPTIONS .		N/A	Α	UBS SECURITIES	09/03/2021 .	09/06/2022 .		10,453,632	537 . 99		306,291		247 , 357		247 , 357	(58,935)						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	09/03/2021 .	03/06/2023 .		7,710,231	4535.43		184,739		228,422		228 , 422	43,683						0002
EQUITE INDEX OF HUNO.	EQUITY INDEX PRODUCTS	IN A	^	LAUINIUL							104,739		220,422		220,422		• • • • • • • • • • • • • • • • • • • •					0002
EQUITY INDEX OPTIONS .		N/A	Α	BNP PARIBAS NY	09/20/2021 .	09/18/2026 .	ļ	1, 174, 913	4357.73		5,258		32,705		32,705	27,447						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	BNP PARIBAS NY	09/20/2021	09/20/2028 .		1,873,140	4357.73		7 ,826		55,528		55 . 528	47,701						0002
Egotti index of fronto ,	EQUITY INDEX PRODUCTS		**	3							, ,020				-	•						
EQUITY INDEX OPTIONS .	FOULTY INDEX PROPULES	N/A	Α	MORGAN STANLEY	09/20/2021 .	09/20/2022 .	ļļ.	19,024,317	4357.73		302,487		506,085		506,085	203,598			ļ			0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2021 .	09/20/2022 .		40,601,826	4357.73		787,675		1,097,286		1,097,286	309,610						0002
Eggin Hoek of Hono .	EQUITY INDEX PRODUCTS		***************************************																			
EQUITY INDEX OPTIONS.	FOULTY INDEX PRODUCTO	N/A	Α	GOLDMAN SACHS	09/20/2021 .	09/20/2022 .		30,777,485	164.94		595,690		792,766		792,766	197,076						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	GOLDMAN SACHS	09/20/2021 .	09/20/2022 .		17,324,212	106.23		437 , 783		644,940		644,940	207 , 157						0002
	EQUITY INDEX PRODUCTS		***************************************	CHICAGO BOARD OF							•											
EQUITY INDEX OPTIONS.	EQUITY INDEX DOORSES	N/A	Α	EXCHANGE	09/20/2021 .	09/20/2022 .		829,549	79.01		20,894		18,084		18,084	(2,809)						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE	09/20/2021 .	09/20/2022 .		30,769,406	1184.74		1,353,854		2,092,256	l	2,092,256	738,402						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																	.,	
EQUITY INDEX OPTIONS.	EQUITY INDEX DOOR OTO	N/A	Α	EXCHANGE	09/20/2021 .	09/20/2022 .	ļ	71,466,772	4357.73		883,304		1, 118, 363		1, 118, 363	235,059						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	09/20/2021 .	09/20/2022 .		44,521,807	4357.73		766,664		978,328	<b></b>	978,328	211,664						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF							•											
EQUITY INDEX OPTIONS.		N/A	Α	EXCHANGE	09/20/2021 .	09/20/2022 .	l	49,906,855	4357.73		998,657		1,279,957		1,279,957	281,300						0002

Chausing all Ontions	Cana Flaara	Callara Curana an	d Farwarda Onan aa	of December 31 of Current \	/aar
SHOWING All ODDIONS	. Cabs. Fibbis	. Cullais, Swabs all	u Fulwalus Obell as	of December 31 of Current	i tai

				S	Showing all	Options, C	Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												ı
	Description									Prior	Current											ı
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of Distr(s)	Funkanan Osumtamanta	Total	Maturity	Number	Niekanal	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detection	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Description	EQUITY INDEX PRODUCTS	Identifier	(α)	CHICAGO BOARD OF	Date	Expiration	Contracts	Amount	(i aid)	i did	i ala	mcomc	Value	Oouc	Tall Value	(Decrease)	D.JA.O.V.	Acciction	item	LAPOSUIC	Littly	(5)
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	09/20/2021 .	09/20/2022 .		50,449,242			1, 107, 336		1,422,460		1,422,460	315, 124						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	۸ .	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		50,976,433	4357.73		1,188,276		1,529,558		1,529,558	341,282						0002
EGOTTI THEEX OF TIONS.	EQUITY INDEX PRODUCTS	N/ A	n	CHICAGO BOARD OF		03/20/2022 .					1, 100,270		1,020,000			041,202						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	09/20/2021 .	09/20/2022 .		55,438,808			1,382,112		1,783,114		1,783,114	401,002						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		47,063,484	4357.73		1,260,792		1,631,405		1,631,405	370,613						0002
EQUITE INDEX OFFICING.	EQUITY INDEX PRODUCTS	N/ A	n	CHICAGO BOARD OF		03/20/2022 .					1,200,732		1,001,400		1,001,400							0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	09/20/2021 .	09/20/2022 .		58,393,582			1,849,870		2,414,555		2,414,555	564,685						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE		09/20/2022 .		53,600,079	4357.73		1,895,799		2,493,427		2,493,427	597,628						0002
	EQUITY INDEX PRODUCTS	N/ N	<i>'</i> '																			
EQUITY INDEX OPTIONS .	FOULTY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	09/20/2021 .	09/20/2022 .		7,520,322	527.75		219,593		276,775		276,775	57, 182						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE		03/20/2023 .		7,408,141	4357.73		166,906		216,418		216,418	49,512						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS.	FOULTY INDEX PRODUCTO	N/A	Α	BNP PARIBAS NY	10/06/2021 .	10/06/2026 .		1,802,792			42,366		50,673		50,673							0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		10/06/2028 .		2,272,939	4363.55		59,551		71,257		71,257	11,706						0002
	EQUITY INDEX PRODUCTS												, ., 20									
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	10/06/2021 .	10/06/2022 .		19,376,660			346,842		426,381		426,381	79,539						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		10/06/2022 .		46,350,209	4363.55		857,479		1,229,599		1,229,599	372, 120						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	GOLDMAN SACHS	10/06/2021 .	10/06/2022 .		36,489,348	165.03		707,902		940,325		940,325	232,423						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	GOLDMAN SACHS	10/06/2021	10/06/2022 .		22,470,094	104.05		563,990		899,414		899,414	335,425						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE	10/06/2021 .	10/06/2022 .			77.39		18,964		19,275		19,275	311						0002
EQUITY INDEX OPTIONS .	EQUITI INDEX PRODUCTS	N/A	Α	WELLS FARGO	10/06/2021	10/06/2022 .		35,375,809	1184.94		1,503,472		2,430,443		2,430,443	926,971						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		1
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	10/06/2021	10/06/2022 .		36,653,820	4363.55		435,036		557,931		557,931	122,895						0002
EQUITY INDEX OPTIONS .	EQUITI THEEX THEODOTO	N/A	Α	EXCHANGE	10/06/2021 .	10/06/2022 .		52,931,408			658 , 436		845,281		845,281	186,845						0002
FOULTY INDEX OFFICE	EQUITY INDEX PRODUCTS	N/4	l.	WELLO FADOO		40 (00 (000		F0 F00 7	1000		004 705		4 400 5		4 400 5	074 700						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2021	10/06/2022 .	<del>  </del>	53,592,736	4363.55		921,795		1, 193, 530		1, 193, 530	271,736						0002
EQUITY INDEX OPTIONS .		N/A	Α	WELLS FARGO		10/06/2022 .		48,861,280			947,909		1,231,337		1,231,337	283,428						0002
FOULTY INDEX ODITIONS	EQUITY INDEX PRODUCTS	N/A		WELL O FARCO	10 (00 (0001	10 /00 /0000		70 014 747	4000 55		1 001 017		0 100 110		0 100 110	E40 000						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	10/06/2021	10/06/2022 .		78,214,717	4363.55		1,681,617		2, 198, 446		2, 198, 446	516,829						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	10/06/2021	10/06/2022 .		48,871,760			1,092,224		1,426,660		1,426,660	334,437						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	10/06/2021	10/06/2022		61,888,978	4363.55		1,481,574		1,940,216		1,940,216	458,642						0002
EQUITE INDEX OFFICING.	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF	10/06/2021	10/00/2022 .		01,000,970	4303.33		1,401,374		1,940,210		1,940,210	430,042						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	10/06/2021	10/06/2022 .		52,608,961			1,327,778		1,743,346		1,743,346	415,568						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	MORGAN STANLEY		10/06/2022 .		51,646,817	4363.55		1,435,781		1,894,624		1,894,624	458,842						0002
EQUITI INDEX UTITUNS.	EQUITY INDEX PRODUCTS	IN/ A	n	CHICAGO BOARD OF		10/00/2022 .	······	/۱۱ ۵, ۵۴۵ , الو	4303.33		1,400,701		1,054,024		1,034,024	400,042			ļ			0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	10/06/2021 .	10/06/2022 .		53,671,665			1,701,951		2,268,939		2,268,939	566,988						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	GOLDMAN SACHS	10/06/2021	10/06/2022		55,739,477	4363.55		1,923,012		2,586,106		2,586,106	663,094						0002
Egotti index officino .	EQUITY INDEX PRODUCTS	1W /1		GOLDHING GROUND	10/00/2021	10/00/2022 .		30,100,411			1,020,012		2,000,100		2,000,100	000,034						
EQUITY INDEX OPTIONS .		N/A	Α	UBS SECURITIES	10/06/2021 .	10/06/2022 .		9,915,388	526.6		290,521		389, 151		389 , 151	98,630						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	10/06/2021	04/06/2023 .		6,545,325	4363.55		149,820		197,864		197,864	48,044						0002
EXCITE THELE OF FIGURE .	1		·							h									p			

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December	er 31 of Current Year
oriowing all Options	, Caps, i 1001s,	Collais, Swaps and Forwards Open as of Decembr	51 5 1 01 Cultelli I cal

					Showing all (	Options, 0	Caps, Floors	s, Collars,	Swaps and	Forwards	Open as of	Decembe	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	10/20/2021 .	10/20/2026 .		2, 142,631	4536 . 19		51,423		54,746		54,746	3,323						0002
EQUITY INDEX OPTIONS		N/A	Α	CITIBANK	10/20/2021 .	10/20/2028 .		2, 133, 408	4536.19		55,255		59, 115		59, 115	3,860						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	MORGAN STANLEY	10/20/2021 .	10/20/2022 .		16,725,784	4536.19		346,224		332,622		332,622	(13,602)						0002
	EQUITY INDEX PRODUCTS		^																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	SOCIETE GENERALE	10/20/2021 .	10/20/2022 .		35,772,873	4536 . 19		622,450		772,694		772,694	150,244						0002
EQUITY INDEX OPTIONS		N/A	Α	GOLDMAN SACHS	10/20/2021 .	10/20/2022 .		29,071,866	166.9		575,651		691,919		691,919	116,268						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	GOLDMAN SACHS	10/20/2021	10/20/2022 .		17 , 734 , 230	109.26		427,358		605,902		605,902	178,543						0002
	EQUITY INDEX PRODUCTS		^													·						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	10/20/2021 .	10/20/2022 .		576,949	80.4		13,905		11,287		11,287	(2,617)						0002
EQUITY INDEX OPTIONS		N/A	Α	WELLS FARGO		10/20/2022 .		33,844,087	1215.52		1,465,449		1,749,886		1,749,886	284,437						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	MORGAN STANLEY		10/20/2022 .		38,844,100	4536 . 19		462,245		542,587		542,587	80,342						0002
	EQUITY INDEX PRODUCTS	N/ A	^													·						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	10/20/2021 .	10/20/2022 .		54,700,758	4536 . 19		732,990		865,486		865,486	132,496						0002
EQUITY INDEX OPTIONS		N/A	Α	MORGAN STANLEY	10/20/2021 .	10/20/2022 .		44,062,715	4536 . 19		775,504		921,054		921,054	145,550						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	MORGAN STANLEY	10/20/2021	10/20/2022 .		58,776,528	4536 . 19		1, 199, 041		1,432,080		1,432,080	233,039						0002
EQUITE INDEX OFFICING	EQUITY INDEX PRODUCTS	N/ A	^	MONOAN STANLET	10/20/2021 .	10/20/2022 .			9000.19		1, 199,041		1,402,000		1,402,000							
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY CHICAGO BOARD OF	10/20/2021 .	10/20/2022 .		55,587,508	4536 . 19		1,234,043		1,478,630		1,478,630	244,587						0002
EQUITY INDEX OPTIONS		N/A	Α	EXCHANGE	10/20/2021 .	10/20/2022 .		54,661,346	4536 . 19		1,310,685		1,574,925		1,574,925	264,240						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	,	CHICAGO BOARD OF EXCHANGE	10/20/2021 .	10/20/2022 .		59,715,828	4536 . 19		1,552,599		1,878,011		1,878,011	325,412						0002
EQUITE INDEX OFFICING	EQUITY INDEX PRODUCTS	N/ A	۸	CHICAGO BOARD OF												·						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	10/20/2021 .	10/20/2022 .		63,506,660	4536 . 19		1,931,860		2,352,971		2,352,971	421,111						0002
EQUITY INDEX OPTIONS		N/A	Α	EXCHANGE	10/20/2021 .	10/20/2022 .		57,609,613	4536 . 19		1,967,357		2,409,672		2,409,672	442,315						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	۸ .	UBS SECURITIES	10/20/2021	10/20/2022 .		8,275,186	529.46		244 , 118		298,960		298,960	54,842						0002
EQUITE INDEX OFFICING	EQUITY INDEX PRODUCTS	N/ A	^	ODS SECONTITES	10/20/2021 .	10/20/2022 .		0,273, 100			244, 116		230,300		230,300							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	SOCIETE GENERALE	10/20/2021 .	04/20/2023 .		7 , 145 , 529	4536 . 19		142,905		173,967		173,967	31,062						0002
EQUITY INDEX OPTIONS		N/A	Α	CITIBANK	11/05/2021 .	11/04/2022 .		22,480,734	4697.53		490,080		288,747		288,747	(201,333)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	۸ .	WELLS FARGO	11/05/2021 .	11/04/2022 .		51,829,410	4697.53		922,564		886,721		886,721	(35,843)						0002
	EQUITY INDEX PRODUCTS	N/ A	^	CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/05/2021 .	11/04/2022 .		33,094,717	169.84		641,083		662,253		662,253	21, 170						0002
EQUITY INDEX OPTIONS		N/A	Α	GOLDMAN SACHS		11/04/2022 .		23, 195, 687	110.24		572,816		776,799		776,799	203,983						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	,	BNP PARIBAS NY	11/05/2021 .	11/04/2022 .		884, 176	81.83		19,806		14,022		14,022	(5,784)						0002
	EQUITY INDEX PRODUCTS	IW A	^					-			·								• • • • • • • • • • • • • • • • • • • •			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE CHICAGO BOARD OF	11/05/2021 .	11/04/2022 .	ļ	39,398,855	1248.08		1,753,249		1,475,987		1,475,987	(277,262)						0002
EQUITY INDEX OPTIONS		N/A	Α	EXCHANGE	11/05/2021 .	11/04/2022 .		60,598,137			718,659		765, 123		765 , 123	46,464						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	_	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022		67,347,611	4697.53		901,786		957,507		957,507	55,722						0002
	EQUITY INDEX PRODUCTS	IV #	^	CHICAGO BOARD OF	11/03/2021 .						·											
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/05/2021 .	11/04/2022 .		65,718,039			1, 148, 012		1,215,325		1,215,325	67,312						0002
EQUITY INDEX OPTIONS	LAGITI INDEX PRODUCTS	N/A	Α	EXCHANGE		11/04/2022 .	<u></u>	48,714,287	4697.53		955,717	<u></u>	1,010,856	<u></u>	1,010,856	55, 139		<u></u>			<u></u>	0002

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of December	er 31 of Current Year
oriowing all Options	, Caps, i 1001s,	Collais, Swaps and Forwards Open as of Decembr	51 5 1 01 Cultelli I cal

				\$	Showing all	Options, C	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												i
	Description									Prior Year(s)	Current											ı
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of Dial/(a)	Freshanna Carretamanti	Tueste	Maturity	Number	National	Index	Premium (Descived)	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detential	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Вессириси	EQUITY INDEX PRODUCTS	identino	(α)	CHICAGO BOARD OF	Bate	Ехричион	Contracto	711104111	(i did)	1 did	1 did	moomo	Value	Oode	Tun Vuido	(Decrease)	B.17 t. O. V .	71001011011	itom	Ехрооціо	Littley	(2)
EQUITY INDEX OPTIONS.		N/A	Α	EXCHANGE	11/05/2021	11/04/2022 .	ļ	55 , 430 , 854			1, 184, 484		1,251,870		1,251,870	67,386						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022 .		53,661,902	4697.53		1,219,223		1,288,438		1,288,438	69,215						0002
EGOTTI TIDEX GITTORO :	EQUITY INDEX PRODUCTS	N	/·	CHICAGO BOARD OF			İ						1,200,400		1,200,400	50,210						
EQUITY INDEX OPTIONS.	FOULTY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/05/2021	11/04/2022 .	·····	53,663,183			1,287,337		1,361,198		1,361,198	73,861						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022 .		69,651,840	4697.53		1,783,135		1,885,993		1,885,993	102,858						0002
Exert House of Front .	EQUITY INDEX PRODUCTS		**	CHICAGO BOARD OF			İ															
EQUITY INDEX OPTIONS .	FOULTY INDEX PRODUCTO	N/A	Α	EXCHANGE	11/05/2021	11/04/2022 .		69,523,444			2,069,040		2, 193, 299		2, 193, 299	124,259						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/05/2021	11/04/2022 .		46,505,547	4697.53		1,517,472		1,611,372		1,611,372	93,900						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/05/2021	11/04/2022 .	·	61,067,890			2,090,400		2,222,988		2,222,988	132,588						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	11/05/2021	11/04/2022 .		10,597,665	536.33		314,751		303, 185		303 , 185	(11,566)						0002
	EQUITY INDEX PRODUCTS																					
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	11/05/2021	11/06/2026 .	<del> </del>	1,317,530			30,567		29,775		29,775	(792)						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	11/05/2021	11/06/2028 .	l	3,225,894	4697.53		80,325		77,683		77,683	(2,642)						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF																		
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	11/05/2021	05/05/2023 .	<del> </del>	8,455,554			152,118		171,086		171,086	18,968						0002
EQUITY INDEX OPTIONS .		N/A	Α	UBS SECURITIES	11/19/2021	11/18/2022 .		18,640,506	4697.96		397,043		334,882		334,882	(62, 160)						0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS		l.	DIDGUAYO	44 /40 /0004	44.440.40000		40 407 000	4007.00		004 470		000 057		200 057	(040)						l
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	11/19/2021	11/18/2022 .	<del> </del>	40 , 137 , 982	4697.96		691 , 176		690,957		690,957	(219)						0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	11/19/2021	11/18/2022 .		33,045,708	172.61		633,690		570,540		570,540	(63, 150)						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A		GOLDMAN SACHS	11/19/2021	11/18/2022 .		18, 163, 948	109.88		446,833		603,885		603,885	157,052						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	GULDMAN SACHS	11/19/2021	11/18/2022 .	·	18, 103,948	109.88		440,833				003,883	157 ,052						0002
EQUITY INDEX OPTIONS.		N/A	Α	JP MORGAN CHASE	11/19/2021	11/18/2022 .			80.34		19,492		17,019		17,019	(2,473)						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	,	BNP PARIBAS NY	11/19/2021	11/18/2022 .		35,928,918	1248.41		1,652,730		1,370,047		1,370,047	(282,683)						0002
LGOTTI INDLA OFTIONS .	EQUITY INDEX PRODUCTS	IN A	^	ווי ואווטאס וויו	13/2021	1/ 10/2022 .		30,320,310	1240.41		1,002,730		1,370,047		1,370,047							
EQUITY INDEX OPTIONS .	FOULTY INDEX PROPERTY	N/A	Α	MERRILL LYNCH	11/19/2021	11/18/2022 .		45,015,628			536, 139		570,306		570,306	34, 167						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	11/19/2021	11/18/2022 .		53,560,436	4697.96		680,752		723,041		723,041	42,288						0002
	EQUITY INDEX PRODUCTS						[															
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	MERRILL LYNCH	11/19/2021	11/18/2022 .		38, 108, 536	4697.96		650 , 130		687,725		687 , 725	37,595						0002
EQUITY INDEX OPTIONS .	LYOTH INDEX FRODUCTS	N/A	Α	MERRILL LYNCH	11/19/2021	11/18/2022 .		63,226,668	4697.96		1, 192, 461		1,260,016		1,260,016	67,554						0002
	EQUITY INDEX PRODUCTS			CHICAGO BOARD OF												,						
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/19/2021	11/18/2022 .	··············	52,408,668			1, 184, 392		1,249,222		1,249,222	64,829						0002
EQUITY INDEX OPTIONS .	EQUITI INDEX PRODUCTS	N/A	Α	EXCHANGE	11/19/2021	11/18/2022	<b>L</b>	74,882,646	4697.96		1,847,376		1,948,161	l	1,948,161	100,785	L					0002
FOULTY INDEX OF THE	EQUITY INDEX PRODUCTS	l		CHICAGO BOARD OF	44 /40 /5==:	44.440.400==		F0 004 :	100=							70						1,,,,,
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/19/2021	11/18/2022 .	······	50,664,109	4697.96		1,298,966		1,369,853		1,369,853	70,886						0002
EQUITY INDEX OPTIONS .	EGOTTI TRIBLIA TRIBUOTO	N/A	Α	EXCHANGE	11/19/2021	11/18/2022 .		54,660,424	4697.96		1,553,961		1,639,639		1,639,639	85,678						0002
FOULTY INDEX OFTIONS	EQUITY INDEX PRODUCTS	N.44		CHICAGO BOARD OF	44 (40 (000)	44 (40 (0000		E0 404 000	4007.00		4 000 740		0.000.000		0.000.000	407.000						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/19/2021	11/18/2022 .		59, 194, 296	4697.96		1,900,710		2,008,698		2,008,698	107,988	• • • • • • • • • • • • • • • • • • • •					0002
EQUITY INDEX OPTIONS .		N/A	Α	EXCHANGE	11/19/2021	11/18/2022 .		51,677,560	4697.96		1,783,870		1,888,974		1,888,974	105, 104						0002
EQUITY INDEX ODTIONS	EQUITY INDEX PRODUCTS	N/A	,	TIPE CECUPITIES	11 /10 /0001	11/10/0000		10 507 550	E04 40		940 004		070 000		070 000	E4 000						0000
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/19/2021	11/18/2022 .		10,537,559	531.19		318,234		373, 233		373,233	54,998						0002
EQUITY INDEX OPTIONS.		N/A	Α	BNP PARIBAS NY	11/19/2021	11/20/2026 .	ļ	1, 146, 967	4697.96		26,495		25,834		25,834	(661)						0002

Showing all Ontions	Cane Floore	Collare Swane and	HEARWards Onon as	of December 31 of Current Year	
Showing all Oblions	. Cabs. Floors	s. Collais. Swabs and	i Forwards Open as o	of December 31 of Current real	

				Sho	owing all (	Options, 0	Caps, Floors	s, Collars,	Swaps and	I Forwards	Open as o	f Decemb	er 31 of Cui	rrent Year	r							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or		Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS  EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	11/19/2021	11/20/2028 .		2,303,354	4697.96		60,118		58,717		58,717	(1,401)						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/19/2021	05/19/2023 .		7,516,736	4697.96		146,336		164,341		164,341	18,005						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	12/06/2021	12/04/2026 .		729 , 148	4591.67		16,916		17, 112		17,112	196						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	12/06/2021	12/06/2028 .		752,619	4591.67		18,966		19,037		19,037	71						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	12/06/2021	12/06/2022 .		17,863,558	4591.67		385,853		493,950		493,950	108,097						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF	12/06/2021	12/06/2022 .		34,429,808	4591.67		616,294		669,344		669,344	53,051						0002
EQUITY INDEX OPTIONS .  EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	GOLDMAN SACHS	12/06/2021 .	12/06/2022 .		33,003,282	166.22		675,076		814,954		814,954	139,878						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	ROYAL BANK OF CANADA	12/06/2021	12/06/2022 .		842,474	77.77		17,861				19,200	1,339						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE	12/06/2021	12/06/2022 .		36,310,432	1221.41		1,633,969		1,902,015		1,902,015	268,046						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	12/06/2021	12/06/2022 .		42,702,531	4591.67		495,783		547,822		547 ,822	52,039						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	12/06/2021	12/06/2022 .		57,375,435	4591.67		772,350		853,982		853,982	81,632						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	12/06/2021	12/06/2022 .		48,349,151	4591.67		859,228		952, 126		952 , 126	92,898						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS  EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	12/06/2021	12/06/2022 .		54,618,275	4591.67		1, 119, 128		1,241,866		1,241,866	122,738						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	12/06/2021	12/06/2022 .		44,379,411	4591.67		1,033,596		1,148,977		1,148,977	115,381						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	12/06/2021	12/06/2022 .		80,474,316	4591.67		2,015,882		2,240,436		2,240,436	224,555						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	12/06/2021 .	12/06/2022 .		47,103,801	4591.67		1,260,969		1,402,257		1,402,257	141,288						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	12/06/2021	12/06/2022 .		50,578,788	4591.67		1,501,684		1,671,643		1,671,643	169,958						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	12/06/2021	12/06/2022 .		49,562,694	4591.67		1,614,257		1,800,134		1,800,134	185,877						0002
EQUITY INDEX OPTIONS .  EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	12/06/2021 .	12/06/2022 .		55,212,723	4591.67		1,942,384		2, 169, 942		2, 169, 942	227,559						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	12/06/2021	06/06/2023 .		9, 183, 340					184,227		454,544	29,207						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	12/20/2021	.12/18/2026 .		1,060,073	4568.02		24,594		25,333		25,333	739						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	12/20/2021 .	12/20/2028 .		1,687,120	4568.02		44,371		45,571		45,571	1,200						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	SOCIETE GENERALE	12/20/2021	12/20/2022 .		20,660,136	4568.02		458,655		558,667		558,667	100,012						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	SOCIETE GENERALE	12/20/2021 .	12/20/2022 .		34,967,588	4568.02		618,926		695,439		695,439	76,513						0002
EQUITY INDEX OPTIONS.	EQUITY INDEX PRODUCTS	N/A	Α	GOLDMAN SACHS	12/20/2021 .	12/20/2022 .		29,397,900	167.09		596,778		685,036		685,036	88,258						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS  EQUITY INDEX PRODUCTS	N/A	Α	GOLDMAN SACHS	12/20/2021 .	12/20/2022 .		17,770,977	110.32		460,268		571,740		571,740	111,472						0002
EQUITY INDEX OPTIONS .	EGOTTI INDEX THOUGHTS	N/A	Α	JP MORGAN CHASE	12/20/2021	12/20/2022 .	L	912,240	76.48		20,890		24,633		24,633	3,742			L			0002

Showing all Ontions	Cane Floore	Collare Swane and	HEARWards Onon as	of December 31 of Current Year	
Showing all Oblions	. Cabs. Floors	s. Collais. Swabs and	i Forwards Open as o	of December 31 of Current real	

				Sho	owing all (	Options, C	Caps, Floors	, Collars,	Swaps and	l Forwards	Open as o	of Decemb	per 31 of Cu	ırrent Ye	ar							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,		- ()						Strike Price,	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-		5.4				Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
Description	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		Notional Amount	Rate or Index Received (Paid)	discounted Premium (Received) Paid	discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Foreign Exchange Change in B./A.C.V.	Year's (Amorti- zation)/ Accretion	to Carrying Value of Hedged Item	Potential Exposure	of Refer- ence Entity	at Inception and at Year-end (b)
Description	EQUITY INDEX PRODUCTS	identine	(a)	or central clearinghouse		LAPITATION	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code	i ali value	(Decrease)	D./A.C.V.	Accietion	item	Lxposure	Littly	(b)
EQUITY INDEX OPTIONS.		N/A	A	JP MORGAN CHASE	12/20/2021 .	12/20/2022 .		37,686,588	1221.01		1,692,128		2,011,246		2,011,246	319, 118						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS  EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE CHICAGO BOARD OF	12/20/2021 .	12/20/2022 .		74,915,528	4568.02		895,276		1,003,935		1,003,935	108,659						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	12/20/2021 .	12/20/2022 .		47,283,387	4568.02		809,963		911,874		911,874	101,911						0002
EQUITY INDEX OPTIONS .		N/A	Α	CITIBANK	12/20/2021 .	12/20/2022 .		56,826,991	4568.02		1,079,712				1,218,806	139,093						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS  EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021 .	12/20/2022 .		48,421,012	4568.02		1,073,462		1,211,842		1,211,842	138,380						0002
EQUITY INDEX OPTIONS .		N/A	Α	CITIBANK	12/20/2021 .	12/20/2022 .		55,477,696	4568.02		1,309,274		1,477,960		1,477,960	168,686						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	12/20/2021 .	12/20/2022 .		49, 193, 489	4568.02		1,229,837		1,392,247		1,392,247	162,410						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	12/20/2021 .	12/20/2022 .		46 , 536 , 434	4568.02		1,258,862		1,422,590		1,422,590	163,728						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	12/20/2021 .	12/20/2022 .		46,593,804	4568.02		1,388,934		1,569,592		1,569,592	180,658						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021 .	12/20/2022 .		47,507,408	4568.02		1,550,640		1,754,031		1,754,031	203,391						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/20/2021 .	12/20/2022 .		52,989,032	4568.02		1,873,748				2, 121,530	247,782						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	12/20/2021 .	12/20/2022 .		9,883,042	531.16		306,380		378,921		378,921	72,541						0002
EQUITY INDEX OPTIONS .	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	12/20/2021 .	06/20/2023 .		9, 136, 040	4568.02		160,700		192,600		192,600	31,900						0002
				Call Options and Warrants						2,844,613		(	664,964,300		664,964,300	228,649,746	0	0	0		XXX	XXX
	total - Purchased Op									2,844,613		(	664,964,300		664,964,300	228,649,746	0	0	0		XXX	XXX
	total - Purchased Op									0	_	(	0	XXX	0	0	0	0	0		XXX	XXX
	total - Purchased Op total - Purchased Op			on						0		-	0	XXX	0	0	0	0	0		XXX	XXX
	Il Purchased Options			rante						2,844,613			0 664,964,300		664,964,300	228,649,746	0	0	0		XXX	XXX
	I Purchased Options			ants						2,044,013	432,337,070	,	0 004,304,300	XXX	004,304,300	220,049,740	0	0	0		XXX	XXX
	I Purchased Options		10							0	0		0 0	XXX	0	0	0	0	0		XXX	XXX
	I Purchased Options									0	0	(	0 0	XXX	0	0	0	0	0	0	XXX	XXX
***************************************	I Purchased Options									0	_	(		XXX	0	0	0	0	0		XXX	XXX
	I Purchased Options									0		(		XXX	0	0	0	0	0		XXX	XXX
	I Purchased Options									2,844,613	432,557,678	(	664,964,300		664,964,300	228,649,746	0	0	0		XXX	XXX
				cluding Variable Annuity Guarantees		<sup>3</sup> No.108				0	0	(	0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Option			riable Annuity Guarantees Under SSA	AP NO. 108					0			0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Option									0			0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Option									0		-	) 0	XXX	0	0	0 n	n	0		XXX	XXX
	total - Written Option		20.101411011							0	_	1		XXX	0	0	0	0	0		XXX	XXX
	I Written Options - 0		and Warrant	S						0	0	(		XXX	0	0	0	0	0		XXX	XXX
	Il Written Options - F									0		(	0	XXX	0	0	0	0	0		XXX	XXX
0949999999. Tota	I Written Options - C	Caps								0	0		0	XXX	0	0	0	0	0		XXX	XXX
0959999999. Tota	ıl Written Options - F	loors								0	0	- (	0	XXX	0	0	0	0	0		XXX	XXX
	I Written Options - C						-			0		(	0	XXX	0	0	0	0	0		XXX	XXX
	I Written Options - C	Other								0		(	0	XXX	0	0	0	0	0		XXX	XXX
0989999999. Tota	I Written Options									0	0		0	XXX	0	0	0	0	0	0	XXX	XXX
RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST RATE SWAPS	FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/23/2021	06/23/2030	0	84.000.000	0.21600%	0	0	2.002.146	55.095.113		5.095.113	(5,228,275)	0	0	0	0		0004
	1 200 THE ONE				p		v þ	,000,000			,	, ٥٥٤, ١٦٥	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , ,	(0,220,270)						

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

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

				Sh	owing all	Options, (	Japs, Flooi	rs, Collars,	Swaps and	i Forwards	Open as c	of December	er 31 of Cu	irrent yea	r							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	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	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	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 Fa	air 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)
RECEIVE SWAPTIONS *PAY		1401111101	(4)	or contrar orearingnesses	Date		oona doto	7.11104111	(: α.α)				74.40	0000	un value	(200.0000)	2	71001011011			Linuty	(2)
VARIABLE* INTEREST RATE SWAPS RECEIVE SWAPTIONS *PAY VARIABLE* INTEREST	. FLOATING RATE 3mL	D1	C	MORGAN STANLEY	12/23/2021	06/23/2030	0	198,000,000	0.21600%	0	0	2,989,658	2,008,681		2,008,681	(9,915,964)	0	0	0	0		0004
RATE SWAPSRECEIVE SWAPTIONS *PAY VARIABLE* INTEREST	FLOATING RATE 1mL	D1	C	MORGAN STANLEY BANK OF AMERICA	12/27/2021	12/26/2023 .	0 .	26,000,000	0.09200%	0	0	434,280	232,546		232,546	(610,780)	0	0	0	0		0004
RATE SWAPSRECEIVE SWAPTIONS *PAY	FLOATING RATE 3mL	D1	C	MERR	10/15/2021	04/15/2024 .	0	381,000,000	0.12375%	0	0	7,722,251	6,216,217		6,216,217	(11,082,070)	0	0	0	0		0004
VARIABLE* INTEREST RATE SWAPS RECEIVE SWAPTIONS *PAY	FLOATING RATE 3mL	D1	c	MORGAN STANLEY	12/23/2021	06/23/2030 .	0	78,000,000	0.21600%	0	0	1,821,180	4,485,554		4,485,554	(4,715,685)	0	0	0	0		0004
VARIABLE* INTEREST RATE SWAPS RECEIVE SWAPTIONS *PAY	. FLOATING RATE 3mL	D1	c	MORGAN STANLEY	10/25/2021	10/25/2025 .	0	135,000,000	0.12388%	0	0	2,895,055	3,370,937		3,370,937	(4,975,100)	0	0	0	0		0004
VARIABLE* INTEREST RATE SWAPS RECEIVE SWAPTIONS *PAY	. FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERR	10/15/2021	04/15/2024 .	0 .	287,000,000	0.12375%	0	0	7,647,460	11,097,862		11,097,862	(11,316,783)	0	0	0	0		0004
VARIABLE* INTEREST RATE SWAPS RECEIVE SWAPTIONS *PAY	FLOATING RATE 3mL	D1	c	MORGAN STANLEY	10/15/2021	04/15/2024	0	195,000,000	0 . 12375%	0	0	5,728,928	6,249,493		6,249,493	(7,626,443)	0	0	0	0		0004
VARIABLE* INTEREST RATE SWAPS	. FLOATING RATE 3mL	D1	C	BANK OF AMERICA MERR		05/15/2024 .	0	88,000,000	0.15600%	0	0	3,733,443	3, 135, 107		3, 135, 107	(4,712,615)	0	0	0	0		0004
				ariable Annuity Guarantees Under S			Rate			0	0	34,974,401	41,891,511		41,891,511	(60, 183, 714)	0	0	0		XXX	XXX
				ariable Annuity Guarantees Under S		3				0	0	34,974,401	41,891,511		41,891,511	(60, 183, 714)	0	0	0		XXX	XXX
			e Variable Ar	nuity Guarantees Under SSAP No.1	)8					0	_	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Swaps - Hed total - Swaps - Rep									0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Swaps - Rep		on							0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Swaps - Oth		OII							0		0	0	XXX	0	0	0	0	0		XXX	XXX
	al Swaps - Interest									0		34.974.401	41.891.511		41.891.511	(60.183.714)	0	0	0		XXX	XXX
	al Swaps - Credit D									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Tota	al Swaps - Foreign	Exchange								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	al Swaps - Total Re	eturn								0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
1399999999. Tota										0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
1409999999. Tota										0	0	34,974,401	41,891,511		41,891,511	(60, 183, 714)	0	0	0		XXX	XXX
14799999999. Sub		00 A di a tana a a								0		0	0	XXX	0	0	0	0	0		XXX	XXX
	total - SSAP No. 1			Annuity Guarantees Under SSAP No.	108					0		34.974.401	41.891.511	XXX	41.891.511	(60.183.714)	0	0	0		XXX	XXX
				arantees Under SSAP No.108	100					0	0	34,974,401 n	41,891,511	XXX	41,891,311 n	(00, 183, / 14)	0	0	0		XXX	XXX
	total - Hedging Oth		C Alliuity Gu	arantees officer SSAL No. 100						2.844.613	432.557.678	0	664.964.300		664.964.300	228.649.746	0	0	0		XXX	XXX
17199999999. Sub										2,044,010	02,007,070	0	004,004,000	XXX	0.,004,000	0	0	0	0		XXX	XXX
	total - Income Gen	eration								0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
1739999999. Sub										0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Adjustments	for SSAP No	o. 108 Derivat	ives						0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
1759999999 - Tota	als									2,844,613	432,557,678	34,974,401	706,855,811	XXX	706,855,811	168,466,032	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
		Equity Index
	<i>i</i>	Interest hate

## ±18.19

## ANNUAL STATEMENT FOR THE YEAR 2021 OF THE GREAT AMERICAN LIFE INSURANCE COMPANY

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
ĺ	0002	Hedges crediting rate for fixed indexed annuity products linked to changes in equity indices or Exchanged Traded Funds.
	0004	Increases the bond portfolio duration by 11bps.

					9	Showing	all Op	tions, Car	ps, Floors,	Collars, S	waps and	d Forwards	Terminat	ted During	Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description										Strike		Current Year											Hadaa
	of Item(s) Hedged,					Date of		Indicate			Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
				Excluding Variable Annuity Guarant			lo.108					0	0	0	0	(	XXX	0	0	C	0 0	0	0	XXX
		- Hedging	Effective	Variable Annuity Guarantees Under								0	0	0	0	(	XXX	0	0	С	0 0	0	0	XXX
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS FOULTY INDEX PRODUCTS	N/A	Α	WELLS FARGO	01/10/2020	01/08/2021	01/08/2021	Expiration		1,049,778	3253.05				13,767			(11,898)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		A	BNP PARIBAS NY	. 03/13/2020	03/12/2021	.03/12/2021	Expiration	-	1,560,093	2767.35				367.070			(347,077						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO		04/09/2021		Expiration		1,610,812	2748.32	118, 125			464,005			(427,810						0002
EQUITY INDEX OPTIONS EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	Α	BNP PARIBAS NY	05/15/2020	.05/14/2021	05/14/2021 . 06/11/2021 .	Expiration Expiration		1,423,899	2820.21				414,272 220,175			(362,342)						0002
EQUITE INDEX OFFICING	EQUITE INDEX PRODUCTS		A	ROYAL BANK OF CANADA	00/ 12/2020	.00/11/2021	.,00/11/2021 .	Expiration		1,295,925	١٥٥.٥/١ د ١٥٥.٠٠							(162,663)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α		07/10/2020	.07/09/2021	.07/09/2021 .	Expiration		1,484,028	3169.56				311,277			(220,346)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTO	N/A		ROYAL BANK OF CANADA	00/14/0000	00/10/0001	00 /40 /0004	Evaluation		1 440 000	0077.0	70 /17		1	004 070			(132,823)						0000
EQUITY INDEX OPTIONS EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	A	WELLS FARGO		.08/13/2021 .09/10/2021		Expiration Expiration	1	1,440,226					234,270		1		<u> </u>				[	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		Α	SOCIETE GENERALE			10/09/2021			1,605,345	3417.96				316,510			(161,535						0002
FOULTY INDEX ODTIONS	FOLLITY INDEX PRODUCTS	NI/A		ROYAL BANK OF CANADA	11 /10 /0000	44 /40 /0004	11/10/0001	Ciki		1 000 110	0550 40	68 139			045 550			(40E 040						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	A	MORGAN STANLEY		11/13/2021 12/11/2021		Expiration Expiration		1,396,412 2,486,878					245,553 409,961			(105,019)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	MERRILL LYNCH	07/05/2019	.01/06/2021	.01/06/2021 .	Expiration		7,036,482	2990.41				534,770			(534,745						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		01/20/2021		Expiration		5,348,880	2976.61	204,060			401, 174			(397,957)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS FOULTY INDEX PRODUCTS	 N/A	Α	MORGAN STANLEY MORGAN STANLEY	08/06/2019	02/05/2021	.02/05/2021 .	Expiration Expiration		7,725,342 4,774,902	2881.77	264,207 169.987					1	(505, 198)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		Α	SCOTIA BANK		03/06/2021		Expiration		5,238,769	2978.71	187,967			358,856			(342,081						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CREDIT SUISSE	09/20/2019	.03/20/2021	.03/20/2021 .	Expiration		7,312,945	2992.07	266, 191			500,945			(470,742)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	ROYAL BANK OF CANADA	10/04/2019	04/06/2021	04/06/2021	Expiration		6.128.554	2952.01	223.692			422.873			(395.159						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/18/2019	.04/20/2021	.04/20/2021 .	Expiration		7,344,335								(463,536)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	SOCIETE GENERALE	11/06/2019	.05/06/2021	.05/06/2021 .	Expiration		10,694,734	3076.78	397,844						(681,295						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS FOULTY INDEX PRODUCTS	N/A	A	UBS SECURITIES	. 11/20/2019	05/20/2021	05/20/2021	Expiration Expiration		8,903,111 10,334,559	3108.46	333,867			636,558			(563,888)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		.06/20/2021		Expiration	-	8,381,419	3145.91	310, 113						(478, 339						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	_01/06/2020	07/06/2021	.07/06/2021	Expiration		6,380,271	3246.28	230,335			437,049			(351,571						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES BARCI AYS	01/06/2020 01/06/2020		01/06/2021 .	Expiration		27,667,374	3246.28				0			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	Α	SOCIETE GENERALE	01/06/2020		.01/06/2021 .	Expiration		54,072,830	3246.28	1,251,786						(485,275)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	SOCIETE GENERALE	01/06/2020	.01/06/2021	.01/06/2021 .	Expiration		13,338,991	92.79	322,804			Ω			(37						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020		.01/06/2021 .	Expiration		697,974	69.54	16,682			28,605			(24,797)						0002
EQUITY INDEX OPTIONS EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	Α	WELLS FARGO	01/06/2020		01/06/2021 .	Expiration Expiration		41, 125, 207		1,784,834						(1,181,445)						0002
Edotti Mozil olitiolo				CHICAGO BOARD OF				,																0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	01/06/2020		01/06/2021 .			55,828,368	3246.28	1,240,022			2,149,362			(2,147,958)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	Α	BARCLAYS	01/06/2020	01/06/2021	.01/06/2021 .	Expiration		50,281,680 54,963,387	3246.28	1, 180, 111 1, 374, 085			2,061,588			(2,060,054)						0002
				CHICAGO BOARD OF					1								1		<u> </u>				[	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE			. 01/06/2021 .		-	78,559,976	3246.28	2,059,037			3,652,990			(3,649,877)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/06/2020	.01/06/2021	1/06/2021 .	Expiration	-	35,064,515	3246.28	939,729			1,665,583	·····	1	(1,664,075)	····				<u> </u>	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	. 01/06/2020	01/06/2021	01/06/2021	Expiration		68,821,136	3246.28	1,886,465			3,372,284			(3,369,065)						0002
	FOLLIEV INDEX PROPRIETA		l.	CHICAGO BOARD OF	04 (02 (22 -	04 (00 (000 )	04 (00 (000 )			00 === (::		,												0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	Α	EXCHANGE BARCI AVS	01/06/2020	01/06/2021	.,01/06/2021 .	Expiration Expiration	-	60,705,436 63,812,949	3246.28				3,095,972		1	(3,092,864)						0002
			**	CHICAGO BOARD OF				,									1							
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	01/06/2020	01/06/2021	.01/06/2021 .	Expiration	-	18,828,424	3246.28	598,932			1, 101, 478			(1,100,026)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	01/06/2020	01/06/2021	.01/06/2021 .	Expiration		64,600,972	3246.28	2.184.307			4.069.948			(4,063,618)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		Α	UBS SECURITIES	01/06/2020		01/06/2021 .	Expiration		6,482,467	507.73	2,164,307			38,430			(4,003,010						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	GOLDMAN SACHS	_ 01/13/2020		01/06/2021	Expiration		14,748,619	3246.28	320,741			129,600			(132,361						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	Α	MORGAN STANLEY	01/13/2020		.01/06/2021 .	Expiration Expiration	-	54,951,135 4,668,614	3246.28	1,280,390			2,115,589		·	(2,114,207)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	01/17/2020		01/20/2021	Expiration		24,997,672					0		1	0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	01/17/2020	.01/20/2021	.01/20/2021 .	Expiration		57,706,548		1,229,150			٥٥			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	Α	CREDIT SUISSE	01/17/2020		.01/20/2021 .	Expiration Expiration	-	20,538,300	146.58				1, 181, 183			(1, 176, 596)	}				·	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	01/17/2020		01/20/2021 .	Expiration				6,471			10, 168			(7,235)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE			01/20/2021			36,587,994	1073.09	1,562,307			966,619			(411,455						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	01/17/2020	01/20/2021	.01/20/2021	Evniration		51,518,078		1,035,959			1,803,184			(1,733,249)	l					0002
EQUITE INDEX OFFICES	Edoili linnev Lunnorig		^	CHICAGO BOARD OF	01/11/2020	01/20/2021	. 1/20/2021	LAP11 411011	-	31,310,078					1,000, 184		1	(1,700,249						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	01/17/2020	.01/20/2021	.01/20/2021 .	Expiration		64,594,628		1,382,913			2,422,284			(2,325,918						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	01/17/2020	04/00/0004	.01/20/2021 .	Evaluation		54,408,570		1,235,594			2.176.264			(2.087.397)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		A	CHICAGO BOARD OF	01/1//2020	01/20/2021		expiration	+	54,408,570		1,235,594			2,1/6,264		1	(2,087,397)	·····				·	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	01/17/2020	01/20/2021	.01/20/2021	Expiration	1	62,480,974		1,537,699			2,749,101	L		(2,631,766)	L				L	0002

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

					٤	Showing	all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	l Forwards	: Terminat	ted During	Current Y	′ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description											Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price.	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedu	e Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's		to Carrying	(Loss)	at Inception
	Income	Scriedu	of				Termina-	Expiration.	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	(Loss) on	Value of	(LUSS) on	and at
		/	٥.	F 1 0						N. C														
	Generation	Exhibit		Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifie	r (a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
			1.	CHICAGO BOARD OF											3.607.539									
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	01/17/2020	.01/20/2021	J1/20/2021 .	Expiration		77,580,146		2,002,266			3,607,539			(3,449,049	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	NI /A	Α.	CHICAGO BOARD OF EXCHANGE	04 /47 /0000	01/20/2021	14 (00 (0004	For the Attent		43.618.022	3329.62	1, 169, 361			2.115.519			(2.020.433	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Λ	MORGAN STANLEY	01/17/2020	01/20/2021	) 1/20/2021 . 11/20/2021 .	Expiration Expiration		61,211,484		1,714,062			3,121,774			(2,020,435			-			0002
EQUITY INDEX OFTIONS	EQUITE INDEX PRODUCTS	IN/A		CHICAGO ROARD OF	01/11/2020	.01/20/2021 .3	11/20/2021	Expiration							, ۱۷۱,۱۱4 هـ			(2,911,400	/					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	EXCHANGE	01/17/2020	.01/20/2021	11/20/2021	Evolration		50,277,262		1,453,438			2,664,697			(2,538,569	,					0002
Equition index of front	Equiti index modero			CHICAGO BOARD OF		10 1/ 20/ 2021	J 1/ E0/ E0E 1 .	Expiration							2,001,001			(2,000,000	,					
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		49,611,338	3329.62	1,518,521			2.827.871			(2,687,485	)					0002
				CHICAGO BOARD OF	T	I i i I		,									1							
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	EXCHANGE	01/17/2020	01/20/2021	01/20/2021	Expiration		67,258,324		2,226,952			4,237,354			(4,010,981	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	_01/17/2020			Expiration		4,872,040	513.49	187,574			0			(11,415	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		.08/06/2021		Expiration		10,646,465	3345.78							(607,592	)			ļ	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		.02/06/2021		Expiration		36, 173, 381	3345.78	911,569			Ω			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		BARCLAYS	02/06/2020			Expiration		75,773,831	3345.78	1,613,983		ļ			-	(10,276	J	<b></b>		ļ	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/06/2020			Expiration		35,522,156	147.4				2,043,608			(2,003,875	J			····	····	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE		.02/06/2021		Expiration		22, 104, 263	96.21	523,872						(11,097	J					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		.02/06/2021 .J .02/06/2021 .J		Expiration Expiration		55,765,057		19,237				·		(28,285	J		-	·····	·····	0002
ENDITE INDEX OPTIONS		IN/A		CHICAGO BOARD OF	02/00/2020	.02/00/2021	JZ/UU/ZUZ1 .	LAPITATION										1/23,439				·····	·····	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ.	EXCHANGE	02/06/2020	.02/06/2021	12/06/2021	Evniration		59,074,747		1,128,853			1.978.940			(1,832,798	l .			1	1	0002
EQUITE INDEX UFITUNO				CHICAGO BOARD OF	02/ 00/ 2020	.02/00/2021	JE/ UU/ 2U2   .	Lxp11 a t 1 0 11				1, 120, 603						(1,002,198				ľ	ľ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	02/06/2020	02/06/2021	02/06/2021	Expiration		54,536,214	3345.78	1, 123, 953			1.990.556			(1,840,557	)					0002
Egotti MBER of Fronto	Equiti index modero			CHICAGO BOARD OF	- 1.02/ 00/ 2020	102,00,202	JE, 00, E0E 1 .	Expiration				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,			( 1,0 10,001	/					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	. 02/06/2020	.02/06/2021	02/06/2021	Expiration		47,510,076		1,002,863			1,781,674			(1,646,450	)					0002
				CHICAGO BOARD OF		I i i I		,							,									
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	02/06/2020	.02/06/2021	02/06/2021 .	Expiration		46, 171, 764		1,011,598			1,800,762		.	(1,662,668	)					0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	02/06/2020	.02/06/2021	02/06/2021 .	Expiration		58,483,054		1,322,234			2,368,492			(2, 185, 112						0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	02/06/2020	.02/06/2021	02/06/2021 .	Expiration		54,459,659	3345.78	1,296,703			2,341,789			(2, 157, 180	)					0002
			1.	CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	BNP PARIBAS NY		.02/06/2021		Expiration		73,272,582	3345.78	1,832,464			3,333,837			(3,066,378	) <del>.</del>					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		.02/06/2021 .J .02/06/2021 .J		Expiration Expiration		96,236,313 83,125,581	3345.78	2,559,886			4,715,487			(4,327,404	<b>J</b>					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		WELLS FARGO	02/06/2020			Expiration		63,610,412		1.901.951			3.594.053			(3,885,209	<b>1</b>					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCI AYS	02/06/2020			Expiration		54,451,014	3345.78	1,724,464			3,294,291			(2,998,211	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		.02/06/2021	02/06/2021	Expiration		83.864.775	3345.78	2.808.631			5,451,318			(4.943.332	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES		02/06/2021		Expiration		8,705,326	515.04	326,450			0			(28,711						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	SOCIETE GENERALE	02/20/2020			Expiration		9,734,278	3373.23	359, 195			705,735			(534,716						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	UBS SECURITIES	02/20/2020	02/20/2021	02/20/2021	Expiration		29,028,521					Ω			0						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020		02/20/2021 .	Expiration		57,969,791		1,269,538			Ω0			(309	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	JP MORGAN CHASE	02/20/2020	.02/20/2021 .	02/20/2021 .	Expiration		26,443,449	152.41	560,601						(1,422,784	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		.02/20/2021	02/20/2021 .	Expiration		18,673,738	100.02				Ω			(7, 494	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		CREDIT SUISSE	02/20/2020	.02/20/2021	02/20/2021 .	Expiration		287,808	68.58	6,044			11,205			(9, 245	)			ļ	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		JP MORGAN CHASE	02/20/2020	.02/20/2021	02/20/2021 .	Expiration		46,288,808		1,916,357						(570,543	)			····	····	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	02/20/2020	.02/20/2021	J2/20/2021 .	Expiration		50,476,754					1,690,923			(1,531,737						0002
EQUITY INDEX OPTIONS	COLLEY INDEX DODDINGS	NI/A			00/00/0000	00/00/0004	20 /20 /2024	Evalention		E0 00E 770	3373.23	1 050 000			1 050 110			(1 600 014	J			1	1	0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF	02/20/2020	.02/20/2021	JZ/ZU/ZUZ1 .	Expiration		50,935,773		1,059,932			1,859,112		-	(1,680,914			-	·	·	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	02/20/2020	02/20/2021	12/20/2021	Expiration		55,320,972	3373.23	1, 195, 465			2,102,152			(1,898,812	l .			1	1	0002
			1	CHICAGO BOARD OF		[ [		p	[	, , , , , , , , , , , , , , , , , , , ,		[	[	[	2, 102, 102	[	1		T		1	[	[	1
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	. 02/20/2020	.02/20/2021	02/20/2021	Expiration		57,920,684		1,309,680			2,316,841			(2,089,913	)					0002
			1	CHICAGO BOARD OF				,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								,,						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	02/20/2020	.02/20/2021	02/20/2021 .	Expiration		61,422,073		1,480,988			2,641,169			(2,377,601	)					0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE		.02/20/2021				73,873,737		1,884,586			3,398,223			(3,052,610	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/20/2020	.02/20/2021	02/20/2021 .	Expiration		91,072,605		2,449,853			4,462,604			(3,999,898	)					0002
			1.	CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	02/20/2020	.02/20/2021	02/20/2021 .	Expiration		60,043,494	3373.23	1,699,796			3,122,298			(2,792,151	)					0002
EQUITY INDEX ODTIONS	EQUITY INDEX PRODUCTS	N/A	Α		02/20/2020	02/20/2021	20/20/2021	Evairation		66 115 300	2072 22	2 017 110			2 769 402			(3,356,606						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		SOCIETE GENERALE	02/20/2020	.02/20/2021 .02/20/2021		Expiration Expiration		66, 115, 308	3373.23	2,017,118			3,768,492		· +-	(4,488,332	J		-	·····	·····	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES		02/20/2021		Expiration				2,669,195			000,000, ن		-	(4,488,332	1		-	·	·	0002
FOULTY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		09/03/2021		Expiration		7.814.527	2972.37	288.356			562.646		1	(475,410	1		1			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	. 03/06/2020			Expiration	[	27,572,995	2972.37		[	[	196,816	[	1	0	I		.[	[	[	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	. 03/06/2020			Expiration		65,970,884	2972.37	1,510,733			2,902,624			(2,902,322						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	03/06/2020	03/05/2021		Expiration		29, 292, 121	157.55	597,559						(1,426,601				L	l	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/06/2020	.03/05/2021	03/05/2021 .	Expiration		23,666,636	91.47				Ω			(154,698	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	_03/06/2020			Expiration		652,228	61.75	15,780			25,772		.	(23,967	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	03/06/2020	.03/05/2021	03/05/2021 .	Expiration		44,971,946	1001.62	1,722,426			3,994,234			(3,355,563	<b> </b>	<b></b>		ļ	ļ	0002
	TALLEY MARK PRANCES	I	1.	CHICAGO BOARD OF															J			1	1	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	03/06/2020	03/05/2021	J3/05/2021 .	Expiration		72,417,877	2972.37	1,369,584		L	2,462,194			(2,368,502	<b>1</b>			L	L	0002

						Showing	all Op	tions, Car	s, Floors,	Collars, S	waps and	forwards	Terminat	ted During	Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description of Item(s)										Strike	Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	` tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	NI/A	Α	CHICAGO BOARD OF EXCHANGE	02/06/2020	02/05/2021	02/05/2021	Expiration		51,422,001	2972.37	1,065,060			1,928,258			(1,853,701)	,					0002
EQUITE INDEX OFFICING	EQUITI INDEX PRODUCTS	IN/A	A	CHICAGO BOARD OF		.03/03/2021		Expiration		31,422,001	2812.31				1,920,230			(1,000,701)	/					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	03/06/2020	.03/05/2021	.03/05/2021	Expiration		58,258,452	2972.37	1,270,750			2,301,236			(2,211,301)	)					0002
			١.	CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. EXCHANGE	03/06/2020	.03/05/2021	03/05/2021	Expiration		54,661,056	2972.37	1,252,417			2,268,372			(2, 178, 956)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	03/06/2020	.03/05/2021	.03/05/2021	Expiration		43,099,365	2972.37	1,009,116			1,831,785			(1,759,126)	)					0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. EXCHANGE	03/06/2020	.03/05/2021	03/05/2021	Expiration		76, 165,999	2972.37	1,851,746			3,351,194			(3,217,525)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	EXCHANGE	03/06/2020	03/05/2021	03/05/2021	Expiration		81,740,175	2972.37	2,093,690			3,801,050			(3,647,367)	,					0002
Egotti ilibek di ilidiko			.,	CHICAGO BOARD OF		2007 007 202 1									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(0,011,001,	,					
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. EXCHANGE	03/06/2020		.03/05/2021	Expiration		58,852,926	2972.37	1,583,885			2,883,870			(2,765,888)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. WELLS FARGO	03/06/2020	.03/05/2021	03/05/2021	Expiration		57,468,341 42,340,921	2972.37 2972.37	1,649,341			3,017,099 2,413,502			(2,891,640)	<b>}</b>					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		A	WELLS FARGO		.03/05/2021		Expiration		61, 185,023	2972.37	1,957,921			3,609,920		1	(2,310,879	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	03/06/2020	.03/05/2021	.03/05/2021	Expiration		80,441,567	2972.37	2,718,925			5,067,837			(4,846,096	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. UBS SECURITIES	03/20/2020		.03/05/2021	Expiration		7,392,002	501.3	237,283						(149,423)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK		.09/20/2021	09/20/2021	Expiration		7,738,049 27,722,687	2304.92	306,427						(533, 289)	<b>}</b>					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2020	.03/19/2021	.03/19/2021	Expiration		63,854,473	2304.92				2,809,694			(2,809,129)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	03/20/2020	03/19/2021	03/19/2021	Expiration		26, 183, 917	140.11				1,440,854			(1,408,830)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/20/2020	.03/19/2021	03/19/2021	Expiration		19,488,187	60.92				1, 190, 021			(1,161,190)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	Α	WELLS FARGO		03/19/2021		Expiration		600,406	47.05 952.85	13,689			21,949 6,956,224			(21,595)						0002
Egotti moek or riono				CHICAGO BOARD OF		2007 107 202 1													,					
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. EXCHANGE	03/20/2020	.03/19/2021	.03/19/2021	Expiration		51,027,739	2304.92				1,709,323			(1,692,121)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	NI/A	Α	CHICAGO BOARD OF EXCHANGE	02/20/2020	09/10/2021	02/10/2021	Expiration		67,764,648	2304.92	1,437,783			2,541,042			(2,514,708)	,					0002
EQUITI INDEX OFTIONS	EQUITI INDEX PRODUCTS	IN/A	A	CHICAGO BOARD OF		.03/ 19/ 202 1	.,03/ 19/2021	Expiration			2304.92				2,341,042			(2,514,700	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	03/20/2020	.03/19/2021	.03/19/2021	Expiration		59,927,920	2304.92	1,337,289			2,367,040			(2,342,148)	)					0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE		03/19/2021		Expiration		60,477,664	2304.92	1,416,202			2,509,713 2,140,715			(2,482,934)	J					0002
EGOTTI INDEX OFFICING	EQUITI INDEX THODOUTS		^	CHICAGO BOARD OF		.00/ 10/ 202 1		LAPITATION			2304.32	1,200,000			2, 140,713			(2,117,355	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE		03/19/2021		Expiration		80,975,618	2304.92	2,025,486			3,603,452			(3,563,983)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. WELLS FARGO		.03/19/2021				62,514,344	2304.92	1,631,624			2,906,950 4,260,364			(2,874,654	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A N/A	Α	WELLS FARGO	03/20/2020			Expiration		53,983,952	2304.92	2,385,721 1,662,706			2,996,038			(4,211,750						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	03/20/2020	.03/19/2021	.03/19/2021	Expiration		49,046,780	2304.92	1,598,925			2,893,754			(2,858,680)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. WELLS FARGO		.03/19/2021		Expiration		82,596,837	2304.92	2,849,591			5,203,602			(5, 138, 713	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. UBS SECURITIES BNP PARIBAS NY	03/20/2020	.03/19/2021	.03/19/2021	Expiration		7,536,866 7,344,308		240,426			536,775		-	(421, 561)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	04/06/2020		10/06/2021	Expiration		31,315,791	2663.68				4,070,787			(2,697,579)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		Α	. WELLS FARGO	04/06/2020	04/06/2021	.04/06/2021	Expiration		80,974,006		2,000,058			3,441,505			(3,440,689)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. BNP PARIBAS NY		.04/06/2021		Expiration		28,551,021	156.88	636,689			1, 153, 834		.	(1,364,584	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	A	. JP MORGAN CHASE		.04/06/2021	04/06/2021	Expiration		21,450,126	69.06 53.6	673,534			1,351,116 5,960			(1,224,719)	}					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		.04/06/2021				50,567,561	970.04				8.350.602			(5,494,651)						0002
				CHICAGO BOARD OF		I	T i	1							,		1		T					
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	04/06/2020	.04/06/2021	04/06/2021	Expiration		80,416,756	2663.68	1,496,649			2,693,862			(2,606,435)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	04/06/2020	.04/06/2021	04/06/2021	Evolention		95,626,112	2663.68	1,980,753			3,586,051			(3,468,290)						0002
EQUITI INDEX OFFICING	EQUITI INDEX THOODOTS		^	CHICAGO BOARD OF	04/ 00/ 2020	.04/00/2021		LAPITATION			2003.00							(3,400,230	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	04/06/2020	.04/06/2021	.04/06/2021	Expiration		60,465,536	2663.68	1,330,996			2,418,685			(2,338,740)	)					0002
FOULTY INDEX OPTIONS	FOLLEY INDEX PRODUCTO	N /4	١.	CHICAGO BOARD OF EXCHANGE	04 (00 (0000	04 (00 (0004	04/00/0004			70 405 700	2002 20	4 040 700			0.005.004			(2,896,389)	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF	04/00/2020	.04/06/2021	.,04/06/2021	Expiration		72, 185,728	2663.68	1,646,709			2,995,634			(2,890,389	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	04/06/2020	.04/06/2021	.04/06/2021	Expiration		87,783,691	2663.68	2,090,194			3,818,588			(3,691,344)	)					0002
FOULTY INDEX ADDITION	FALLEY INDEX PROPUSES		l.	CHICAGO BOARD OF	04/02/02	04 (00 (000 )	04/06/222			07								(0 =	J					0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A N/A	A	EXCHANGE WELLS FARGO		04/06/2021		Expiration		87,043,627 76,858,726		2,177,142	·	·	4,004,030		-	(3,869,728	J		<b> </b>		<u> </u>	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A N/A	A	WELLS FARGO		.04/06/2021		Expiration							2,999,866		1	(3,601,834	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	04/06/2020	04/06/2021	04/06/2021	Expiration		44,336,414		1,330,092			2,482,904			(2,397,403			[		[	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. WELLS FARGO		.04/06/2021		Expiration		58,089,657	2663.68	1,824,015			3,427,353		.	(3,308,433	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS		Α	. WELLS FARGO		.04/06/2021		Expiration		93,702,460		3, 101, 552			5,856,404 667,738			(5,651,444)	}					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MERRILL LYNCH	04/06/2020		10/20/2021	Expiration					l				1	(437,823	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CITIBANK	04/20/2020	04/20/2021	04/20/2021	Expiration		24,453,172	2823.16	364,352			3,872,685			(2,345,090						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. WELLS FARGO		.04/20/2021		Expiration		58,495,629	2823.16	1,362,948	ļ	ļ	2,427,545		-	(2,426,998)	}		<b> </b>			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	Α	. BNP PARIBAS NY JP MORGAN CHASE				Expiration		23,083,172	159.7							(1,020,114)	ł					0002
LAVITT THULK ULTING			4 1																					

					5	Showing	all Op	otions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Termina	ted During	Current Y	′ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description										Chritan		Current Year											Hadaa
	of Item(s)					Date of		Indicato			Strike	Initial Cost of Un-	Initial Cost	Considere						Current	Coin	Adjustment	Gain	Hedge
	Hedged, Used for	Schedule	Typo(c)			Maturity		Indicate Exercise.			Price, Rate or	discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	(Loss)	Effectiveness at Inception
	Income	/	Type(s)			or	Termina-		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	(LOSS) on	Value of	on (LOSS)	at inception
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	04/20/2020		04/20/2021	Expiration	Contracts	153,889	54.91	4.309	i uiu	remination	5.465	Value	Oouc	(5,205)	D.171.0.V.	71001011011	recognized	Item	Deletted	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. JP MORGAN CHASE	04/20/2020		.04/20/2021	Expiration		39,843,749		1,593,750			6,715,747			(4,040,329)						0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	04/20/2020	.04/20/2021	.04/20/2021	Expiration		48,964,401	2823.16	573,459			1,003,687			(953,919)	ļ					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α.	CHICAGO BOARD OF EXCHANGE	04/20/2020	04/20/2021	04/20/2021	Expiration		45,959,888		869,073			1,562,678			(1,482,405)						0002
EGOTTI TRIBEX OFFICING	EQUITI INDEX THODOCIS		^	CHICAGO BOARD OF	04/20/2020	104/20/2021	,04/20/2021	. Lxpii atioii		40,303,000	2023. 10							(1,402,403)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	04/20/2020	.04/20/2021	.04/20/2021	Expiration		64,351,602		1,339,253			2,413,219			(2,288,195)						0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	04/20/2020			Expiration		45,452,876	2823.16				1,818,173			(1,723,354)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF	04/20/2020	.04/20/2021	.04/20/2021	Expiration		50,058,175	2823.16	1, 150, 837			2,077,394			(1,968,728)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	04/20/2020	.04/20/2021	04/20/2021	Expiration		59,568,676	2823.16	1,430,246			2,591,291			(2,454,982)	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	04/20/2020	.04/20/2021	.04/20/2021	Expiration		68,997,422	2823.16	1,752,534			3, 173, 995			(3,005,926)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. WELLS FARGO	04/20/2020		04/20/2021	Expiration		62,894,427	2823.16				3,050,307		.	(2,887,928)	ļ					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		.04/20/2021		Expiration		53,546,878		1,520,731			2,784,356			(2,634,814)	····					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS		Α	WELLS FARGO		.04/20/2021		Expiration		70,524,463	2823.16	2,186,258			4,019,891		1	(3,801,077)	}					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	04/20/2020	04/20/2021	.04/20/2021	Expiration		6,274,755		197,655					1	(4,072,431)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	MERRILL LYNCH	05/06/2020	11/05/2021	11/05/2021	Expiration		9,813,324	2848.42				495,573			(424, 180)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. MORGAN STANLEY		.05/06/2021 .		.Expiration		30, 105, 542	2848.42				3, 190, 932			(1,614,745)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	A	. WELLS FARGO	05/06/2020	.05/06/2021 .05/06/2021		Expiration		72,383,159	2848.42				2,750,561			(2,749,817)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	RNP PARIBAS NY		.05/06/2021	05/06/2021	Expiration		27,584,985	158.95				1,475,133			(1,161,618)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	05/06/2020	05/06/2021	05/06/2021	Expiration		209,848								(8,416)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CREDIT SUISSE		05/06/2021				46,066,031	978.39				8,276,322			(4,604,545)						0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. EXCHANGE	05/06/2020	.05/06/2021	.05/06/2021	Expiration		61,995,495	2848.42				1,239,945			(1,166,697)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. MORGAN STANLEY CHICAGO BOARD OF		.05/06/2021	.05/06/2021	Expiration		100,665,609	2848.42	1,731,448			3,019,876			(2,837,658)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	05/06/2020	05/06/2021	05/06/2021	Expiration		66,368,186	2848.42	1,288,354			2,256,605			(2,119,070)	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. MERRILL LYNCH	05/06/2020	.05/06/2021	.05/06/2021	Expiration		58,852,922	2848.42	1,230,026			2, 177, 526			(2,044,019)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. MORGAN STANLEY		.05/06/2021				57,569,393	2848.42				2,389,141			(2,241,111)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY		.05/06/2021	.05/06/2021	Expiration		67, 172,079	2848.42	1,652,433			2,955,560			(2,771,410)	·					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	05/06/2020	.05/06/2021	05/06/2021	Expiration		73,345,009	2848.42	1,915,088			3,410,504			(3, 196, 809)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		05/06/2021		Expiration		61,669,300	2848.42				3.052.700			(2.859.997)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. MORGAN STANLEY	05/06/2020	.05/06/2021	.05/06/2021	Expiration		62, 171, 990	2848.42	1,802,988			3,263,985			(3,056,617)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. MORGAN STANLEY		.05/06/2021		Expiration		71,594,944					4,080,913			(3,818,523)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	CITIBANK		05/06/2021		Expiration		84,473,948	2848.42				5,321,845			(4,973,705)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. UBS SECURITIES CHICAGO BOARD OF		.05/06/2021	.,05/06/2021	Expiration			487 . 17	248,853						(397,608)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	05/20/2020	11/19/2021	11/19/2021	Expiration		7, 131,864	2971.61	201.898						(305,218)	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. CITIBANK	05/20/2020	.05/20/2021	.05/20/2021	Expiration		25,675,205	2971.61	364,588			3,343,405			(1,699,280)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. WELLS FARGO	05/20/2020		05/20/2021	Expiration		65,215,808	2971.61	1,421,705			2,543,355		.	(2,541,833)	ļ					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. SOCIETE GENERALE		.05/20/2021		Expiration		22,458,154	164.65				1,235,778		-	(839,575)	·					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS		.05/20/2021 .05/20/2021		Expiration		16,078,754					1,052,644 12,190			(862,833)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		.05/20/2021				40,026,500	987.23				6,313,956		1	(3,650,296)						0002
		1		CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	05/20/2020	05/20/2021	05/20/2021	Expiration		63,889,615	2971.61	754,740			1,277,745		.	(1,177,885)	ļ					0002
FOULTY INDEX ODITIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	05 (00 (0000	05 (00 (0004	05 (00 (0004	F i		70 001 010	0074 04	1 000 010			0.040.770	1		(0.000.000)	j					0000
EQUITY INDEX OPTIONS EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A N/A	Α	RNP PARIRAS NY		.05/20/2021 .05/20/2021		Expiration		73,691,019 57,053,637	2971.61 2971.61	1,290,610			2,210,773		1	(2,032,803)	}					0002
EQUITI INDEX OFFICIAS	LIGOTTI INDEX THODOCIS		^	CHICAGO BOARD OF		.00/20/2021		- LAPITATION			23/1.01							(1,702,013)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	05/20/2020	05/20/2021	.05/20/2021	Expiration		64, 186,776	2971.61	1,368,018			2,374,920			(2, 180, 169)						0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. EXCHANGE		.05/20/2021		Expiration		44,488,623	2971.61	1,054,935			1,846,251			(1,693,097)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO		.05/20/2021 .05/20/2021		Expiration		55,359,287	2971.61 2971.61	1,389,518			2,435,793			(2,232,405)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Â	WELLS FARGO	05/20/2020		.05/20/2021	Expiration		60, 229, 439	2971.61	1,686,424			2,981,262		1	(2,901,767)	I					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	05/20/2020	05/20/2021	05/20/2021	Expiration		55,026,858	2971.61	1,623,292			2,888,919		.	(2,642,328)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	05/20/2020	.05/20/2021	.05/20/2021	Expiration		59,633,867	2971.61	1,932,137			3,458,696		.	(3,159,329)	ļ					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		.05/20/2021		Expiration		50,849,520	2971.61				3,101,851			(2,831,198)	·					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		.05/20/2021 .05/20/2021	05/20/2021	Expiration	·	40,786,230	2971.61 488.95	1,476,462		+	2,671,492		-	(2,435,684)	}		·			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. UBS SECURITIES CHICAGO BOARD OF		.05/20/2021	.,00/20/2021	Expiration		7, 186,678	488.95	214,882			573,670		1	(326,786)	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.06/05/2020	12/06/2021	12/06/2021	Expiration	L	9,581,790			L	L		L		(379, 294)	l	L	L			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY	06/05/2020		.06/06/2021	Expiration		23, 101,852					2,315,265			(727,558)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. WELLS FARGO	06/05/2020		06/06/2021	Expiration		64,670,759	3193.93				2,522,093		.	(2,467,951)	ļ					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. UBS SECURITIES		.06/06/2021				26,941,364	158.01				1,468,041		-	(1,115,115)	ļ					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS		Α	. WELLS FARGO				Expiration		18,029,482 370,412					1, 163, 742			(517,802)						0002

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

					٤	Showing all	Options, Ca	ps, Floors,	, Collars, S	Swaps and	d Forwards	: Termina	ted During	i Current Y	'ear								
1	2	3	4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
											Cumulative												
	Description										Prior Year(s)												
	of Item(s)									Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or Term		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- tio			Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion Da		Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	06/05/2020	.06/06/202106/06/	021 Expiration		46,349,788	1009.02	1,830,817			6,795,231			(3,310,187)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	06/05/2020	.06/06/202106/06/	021 Expiration		64, 197, 993	3193.93				1,283,988			(1,093,057)						0002
EQUITE INDEX GETTONS	EGOTTI INDEX THODOCIS		^	CHICAGO BOARD OF	00/03/2020	.00/00/202100/00/	.uzi .Lxpiiatiuii		94, 137,330					1,203,300			(1,055,057	/					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.06/05/2020	.06/06/202106/06/	021 Expiration		52,792,616	3193.93				1.583.813			(1,340,953)	)					0002
				CHICAGO BOARD OF			,																
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	Α	EXCHANGE	.06/05/2020	.06/06/202106/06/	021 Expiration			3193.93				1,593,604			(1,347,410)	)					0002
			١.	CHICAGO BOARD OF																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE CHICAGO BOARD OF	_06/05/2020	.06/06/202106/06/	021 Expiration		72,821,604	3193.93	1,435,355			2,512,332			(2,121,744)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	EXCHANGE	06/05/2020	.06/06/202106/06/	021 Evniration		61,323,456	3193.93	1,288,400			2,269,056			(1,913,452)						0002
EQUITE HISEK OFFICIO	Egotti ilibex tilobooto		^	CHICAGO BOARD OF		.00/00/ 12021 .00/00/	LAPITATION										(1,010,402	/					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.06/05/2020	.06/06/202106/06/	021 Expiration		61,507,852	3193.93	1,439,981		<u> </u>	2,552,613			(2,146,962)				L	L	0002
		1	1.	CHICAGO BOARD OF		L [	'											1					l
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	_06/05/2020	.06/06/202106/06/	021 Expiration		69,909,308	3193.93	1,727,506			3,075,946		-	(2,583,374)	) <b></b>	ļ	.	ļ	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	06 (05 (0000	06/06/2021 06/06/	1001 Evaluation	1	57,490,740	3193.93	1,489,575			2,673,360			(2,241,798)	J			1	1	0002
LAUTIT INDEX UPITUNS	LUUIII INDEX PHUDUUIS		^	CHICAGO BOARD OF	00/ 03/ 2020	.00/00/202100/06/	021 Expiration		490,740 رن		, 489, 5/5						(2,241,798)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.06/05/2020	.06/06/202106/06/	021 Expiration		88,791,254	3193.93	2,460,416	L	L	4.439.660		.l	(3,714,980)			.1	L	L	0002
				CHICAGO BOARD OF										, , , ,									
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.06/05/2020	.06/06/202106/06/	021 . Expiration		53,977,417	3193.93	1,538,985			2,779,881			(2,323,980	)			ļ		0002
FALLEY INDEV ARE ALL	FALLEY INDEV PROPUSE		l.	CHICAGO BOARD OF	00 (05 (00)	00 (00 (000 :			,= aaa c								(0.:== =:=	J			İ	İ	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	06/05/2020	.06/06/202106/06/	021 Expiration		47,908,950	3193.93	1,437,813			2,611,050			(2, 178, 767)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF	06/05/2020	.06/06/202106/06/	021 Expiration		86,236,110	3193.93	2,829,443			5,217,210			(4,338,963)						0002
EQUITE INDEX OFFICIAS	EGOTTI INDEX THODOCIS		^	CHICAGO BOARD OF		.00/00/202100/00/	.uzi .Lxpiiatiuii				2,023,443						(4,550,505	/					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.06/05/2020	.06/06/202106/06/	021 Expiration		46,311,985	3193.93	1,630,731			3,033,400			(2,517,149)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	Α	UBS SECURITIES	.06/05/2020	.06/06/202106/06/	021 Expiration		7,795,578	493.99	233,867			549,647			(291,584	)					0002
				CHICAGO BOARD OF																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A N/A	A	EXCHANGE		.12/20/202112/20/			9,912,768	3097.74	278,637 321,715			2.847.332			(404,782	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	WELLS FARGO		.06/20/2021 .06/20/ .06/20/2021 .06/20/			63,242,419	3097.74	1.403.982			2,847,332			(1,308,969						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	.06/19/2020				22,760,334	164.03				124.881			(802.456						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	06/19/2020	06/20/2021 06/20/			18,853,239	79.75				1,224,574			(755,955	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO		.06/20/202106/20/			632,711	61.04	16,450			29,438			(25,298)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	06/19/2020	.06/20/202106/20/	021 Expiration		40,381,613	997.22	1,607,188			5,830,758			(3,336,062)	)					0002
EQUITY INDEX ODTIONS	EQUITY INDEX PRODUCTS	NI/A	Α	CHICAGO BOARD OF EXCHANGE	06/10/2020	06/00/0001 06/00/	1001 Evaluation		E2 201 120	3097.74	634,580			1,065,540			(926,630)						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PHODUCIS	N/A	A	CHICAGO BOARD OF	00/ 19/2020	.06/20/202106/20/	UZI Expiration		53,281,128	3097.74				1,000,040			(920,030						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	06/19/2020	06/20/2021 _06/20/	021 Expiration		56.808.681	3097.74	994.770			1.704.220			(1,475,740)	)					0002
				CHICAGO BOARD OF			] '				,			,									
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.06/19/2020	.06/20/202106/20/	021 Expiration		57,308,190	3097.74	1,146,892			1,977,095			(1,708,679)	)					0002
			l .	CHICAGO BOARD OF	/																		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE CHICAGO BOARD OF	06/19/2020	.06/20/202106/20/	UZI Expiration		79,798,474	3097.74	1,724,497			2,992,565			(2,582,707)				····	····	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	EXCHANGE	06/19/2020	.06/20/202106/20/	021 Expiration	1	66, 196, 989	3097.74	1,536,552			2,681,011			(2,310,785)				1	1	0002
	UNDER THUDOUTS			CHICAGO BOARD OF			LAPITATION		, 150, 309		, ,000 ,002					1				-		<u> </u>	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.06/19/2020	06/20/2021 _06/20/	021 Expiration		49,563,840	3097.74	1,234,627		<b></b>	2,156,000		.	(1,855,793)				<b></b>	ļ	0002
			l.	CHICAGO BOARD OF				1		1											1	1	l
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	06/19/2020	.06/20/202106/20/	021 Expiration		66,601,410	3097.74	1,765,670			3,096,860			(2,662,031)	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	۸.	CHICAGO BOARD OF EXCHANGE	06/10/2020	.06/20/202106/20/	021 Expiration	1	63,503,670	3097.74	1,804,291			3,175,245			(2,724,815)	J			1	1	0002
LAUTIT INDEX OFFICING	ENOUGH INDEX FRODUCTS		^	CHICAGO BOARD OF	18/2020	.00/20/2021	Expiration			18064	1,004,291			110,240, د		1	(2,124,813	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.06/19/2020	06/20/202106/20/	021 Expiration		46,775,874	3097.74	1,389,716		ļ	2,455,713		.	(2,104,924)				L	<b> </b>	0002
				CHICAGO BOARD OF			'											1		1		1	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE		.06/20/202106/20/			54,210,450	3097.74	1,751,648			3,117,100			(2,665,404)	)			ļ	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A N/A	A	WELLS FARGO		.06/20/202106/20/			91,387,213	3097.74	3,207,691			5,757,465		-	(4,909,794)	<u> </u>	·	-	ŀ	·	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	. 06/19/2020	.06/20/2021 .06/20/ 07/06/2021 .07/06/			6,352,197							1	(278,510)	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		.07/06/202107/06/			68,318,921	3179.72	1,516,680			2,698,597		1	(2,613,952)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	.07/06/2020	.07/06/202107/06/	021 Expiration		26,924,883	167.98	557,347						(852,337	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	.07/06/2020				20,582,640		607,231			1,276,124			(766,280				ļ	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		.07/06/202107/06/				62.78	19,596						(28,459)	)			ļ	·	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A N/A	Α	WELLS FARGO		.07/06/2021 .07/06/ 07/06/2021 .07/06/					1,624,998			7,126,495 1,298,508			(3,050,885)	ł			····	····	0002
EWOTH INDEX UPITONS	LAUTITI INDEX PHUDULIS		^	CHICAGO BOARD OF	.01/00/2020	01/00/2021	021 Expiration		94,920,412	1/9.72 د						·	(1,094,950)	1	ļ	†	·	<b> </b>	0002
EQUITY INDEX OPTIONS	. EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	07/06/2020	.07/06/202107/06/	021 Expiration		53,814,518	3179.72	947,831		L	1,614,436			(1,354,464)				L	L	0002
				CHICAGO BOARD OF	1	1																	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	.07/06/2020	.07/06/202107/06/	021 Expiration		63,513,808	3179.72	1,277,463			2,191,226			(1,834,048)	)					0002
FALLEY INDEV ARE ALL	FALLEY INDEV PROPUSE		١.	CHICAGO BOARD OF	07/00/100/	07 (00 (000 :		1	FR 212 111								(4 === ===				1	1	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	. 07/06/2020	.07/06/202107/06/	021 Expiration		56,812,961	3179.72	1,233,453			2,130,486		-	(1,780,362)	)		-	ŀ	·	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021 07/06/	021 Expiration	1	76, 122, 859	3179.72	1,736,476			3,006,853			(2,510,002)	1			1	1	0002
LAVITI INDEA VITIUNO	LEGOTTI INDEX HIDDUUTO		I ··			TO: 1001 FOE   TO: 1/00/	···· LAPITATION			21.011 لا	,100,470	h	·		h		(2,010,002,	n	h				

					5	Showing all Op	itions, Car	s, Floors,	Collars, S	waps and	d Forwards	Terminat	ted During	Current Y	′ear								
1	2	3	4	5	6	7 8	9	10	11	12	13	14	15	16	17	18 19		20	21	22	23	24	25
	Danadatian										Cumulative	O											
	Description of Item(s)									Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/	Unrea	ized Total	Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	1	of			or Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	Valua			(Amortiza-	on	Value of	on	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increa		ange in	tion)/	Termination	Hedged Item	Termination	Termination (h)
Description	or Replicated	Identifier	(a)	or Central Clearinghouse CHICAGO BOARD OF	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decre	ase) B.//	A.C.V.	Accretion	Recognized	item	Deferred	(D)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	07/06/2020	.07/06/202107/06/2021	Expiration		74,457,820	3179.72	1,802,698			3, 127, 228		(2,	06,940)						0002
				CHICAGO BOARD OF																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	Α	EXCHANGE	07/06/2020	.07/06/202107/06/2021 .07/06/202107/06/2021	Expiration		51,829,436	3179.72				2,306,410			(20,041) (32,530)						0002
EQUITI INDEX OFFICIAS	EGOTTI INDEX THODOUTS	IVA	^	CHICAGO BOARD OF	0170072020	,01/00/2021 ,01/00/2021	Expiration		97,000,007					2,200, 122		(1,	102,000)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. EXCHANGE	07/06/2020	.07/06/202107/06/2021	Expiration		46,741,884	3179.72	1,281,313			2,243,610		(1,	64, 120)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	07/06/2020	07/06/2021 _07/06/2021	Evniration		50,557,548	3179.72	1,421,208			2,502,599		(2)	77,544)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		07/06/2021 .07/06/2021	Expiration		55,302,406					3,013,981			94,920)						0002
				CHICAGO BOARD OF																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE CHICAGO BOARD OF	0//06/2020	.07/06/202107/06/2021	Expiration	·	52, 147, 408	3179.72	1,768,480			3,180,992	·	(2,	23, 129)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	07/06/2020		Expiration		59,778,736	3179.72				3,885,618			97,936)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. UBS SECURITIES	. 07/06/2020	07/06/2021 07/06/2021	Expiration		8,276,555	492.09				629,038			47,836)			ļ			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS FOULTY INDEX PRODUCTS	N/A	Α	CITIBANK	07/20/2020	.07/20/2021 .07/20/2021 .07/20/2021 .07/20/2021	Expiration Expiration		18,504,367	3251.84	294,219			2,275,697			(29,753) (48,495)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	07/20/2020	07/20/2021 07/20/2021	Expiration		24,210,703	170.94						()	68,762)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	A	. UBS SECURITIES	07/20/2020	07/20/202107/20/2021	Expiration		15, 196,928	78.12	442,232			911,816			99,349)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	Α	JP MORGAN CHASE	07/20/2020	.07/20/2021 .07/20/2021 .07/20/2021 .07/20/2021	Expiration		730,893	63.82					·		26,085) 68,182)						0002
			n	CHICAGO BOARD OF			·																
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	_07/20/2020	07/20/2021 _07/20/2021	Expiration		61,784,960	3251.84				1,235,699		(1,	12,074)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	07/20/2020	07/20/2021 _07/20/2021	Evolration		53.498.964	3251.84	936.840			1,604,969		(1:	06.733)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		07/20/2021 07/20/2021			67,854,353	3251.84				2,340,975			00,717)						0002
				CHICAGO BOARD OF																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE WELLS FARGO	07/20/2020	07/20/2021 .07/20/2021 07/20/2021 .07/20/2021	Expiration Expiration		58,731,554	3251.84	1,269,223			2,202,433			84,884)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		.07/20/202107/20/2021	Expiration		71,257,113	3251.84	1,703,045			2,992,799			20,877)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. WELLS FARGO	07/20/2020		Expiration		65,053,384	3251.84	1,645,851			2,894,876			40,025)						0002
EQUITY INDEX OPTIONS EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	07/20/2020	.07/20/202107/20/2021 .07/20/202107/20/2021	Expiration		49,505,337	3251.84	1,301,990			2,301,998			59,601) 58,099)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	07/20/2020	07/20/2021 07/20/2021	Expiration		44,613,144	3251.84	1,418,698			2,565,256		(2,	63, 129)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	A	. WELLS FARGO	07/20/2020		Expiration		62,870,502	3251.84				3,992,277			01,441)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	07/20/2020	.07/20/202107/20/2021 .08/06/202108/06/2021	Expiration Expiration		5,770,110					433,530 2,884,580			(32,582) (46,881)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	MERRILL LYNCH	08/06/2020	.08/06/2021	Expiration		78,970,394		1,679,700			3,040,360		(2,	16,961)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	. SOCIETE GENERALE	08/06/2020		Expiration		30,402,510	193.89				0			82,579)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	08/06/2020	08/06/2021 08/06/2021 08/06/2021 08/06/2021	Expiration		19,868,717		600,049			1,241,795			24.270)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CREDIT SUISSE		08/06/202108/06/2021	Expiration		37,737,179	1027.86				6,531,844			49,822)						0002
FALLEY INDEX OPTIONS	FOLLEY INDEX PRODUCTO	N. //		CHICAGO BOARD OF	00 (00 (0000	00 (00 (0004			00 700 704	0040 40	4 450 054			4 005 044			04 007)						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	08/06/2020	.08/06/2021	Expiration		96,790,724	3349.16	1, 152, 651			1,935,814		(1,	34,697)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	Α	. EXCHANGE	08/06/2020	.08/06/2021 .08/06/2021	Expiration		58,016,971	3349.16	1,015,883		ļ	1,740,509		(1,	74, 262)			l			0002
FOULTY INDEX OPTIONS	FOLLEY INDEX PRODUCTO	NI/A		CHICAGO BOARD OF	00 (00 (000	00 (00 (0004	Euria A.		00 000 451	2010 :-	4 070 077			0.040.5:-	1		EO 400)						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		n	EXCHANGE CHICAGO BOARD OF	uo/ub/2020	08/06/2021 08/06/2021	Expiration		93,922,184	3349.16	1,870,056			3,240,315		(2,	52, 180)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	Α	EXCHANGE		.08/06/2021			45,320,695	3349.16	947,563			1,654,205			01,378)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2020	.08/06/2021	Expiration		108, 132, 119	3349.16	2,323,759			4,054,954	·	(3,	88, 145)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	08/06/2020	08/06/2021 08/06/2021	Expiration		79,249,368		1.807.673		L	3.169.975	L	19	88,481)						0002
				CHICAGO BOARD OF			]																
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE		.08/06/202108/06/2021	Expiration		49,232,652	3349.16	1,162,389			2,043,155			(02, 374)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A N/Δ	Α	MERRILL LYNCH		.08/06/2021 .08/06/2021 .08/06/2021 .08/06/2021	Expiration		73,564,986	3349.16	1,846,481			3,273,642 2.846.545			62,342) 24,268)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	08/06/2020	.08/06/202108/06/2021	Expiration		59,594,454		1,716,320			3,098,912		(2,	12,941)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	A	WELLS FARGO		08/06/2021 08/06/2021	Expiration		45,285,470	3349.16	1,494,420			2,739,771			119,761)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	A	MERRILL LYNCH	08/06/2020 08/06/2020	.08/06/2021 .08/06/2021 .08/06/2021 .08/06/2021	Expiration Expiration		47,007,989		1,638,699			3,032,015			38,500) 73,273)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	. 08/20/2020	08/20/2021 08/20/2021	Expiration		19,781,279	3385.51	310,566			2,432,734			89,640)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		.08/20/2021 .08/20/2021	Expiration		59,774,481	3385.51				2,301,318			77, 162)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	08/20/2020	.08/20/2021 .08/20/2021 08/20/2021 08/20/2021	Expiration		27,581,103	183.5	554,388 522.317			1.096.330			24,861) 25.140)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	Α	JP MORGAN CHASE	08/20/2020	.08/20/2021	Expiration		695,230	64.75	17,311			32,328			24,993)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	. JP MORGAN CHASE	08/20/2020	.08/20/2021	Expiration		32,405,544	1035.56	1,357,792			5,382,357		(1,	(82, 339)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	08/20/2020	.08/20/2021	Expiration		65,340,343					1,306,807	I	(1	27,505)						0002
				CHICAGO BOARD OF																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	Α	EXCHANGE	08/20/2020	.08/20/2021	Expiration	ļ	38 , 171 , 953						ļ	(	93,886)			l			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	CHICAGO BOARD OF EXCHANGE	.08/20/2020	08/20/2021 _08/20/2021	Expiration		68,674,321	3385.51	1,346,790			2,334,927		(1,	17, 104)						0002

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

					,	Showing all	Options, Ca <sub>l</sub>	os, Floors,	, Collars, S	Swaps and	l Forwards	Termina	ted During	Current Y	'ear								
1	2	3	4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
											Cumulative												
	Description										Prior Year(s)												
	of Item(s)									Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of			or Termi		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- tion		of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	0-4-	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse CHICAGO BOARD OF	Date	tion Dat	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	08/20/2020	.08/20/202108/20/2	021 Expiration		35,068,883					1,280,014			(994,233	1					0002
				CHICAGO BOARD OF										,,		1	,	1					
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	. EXCHANGE		08/20/2021 _08/20/2	021 Expiration		92,424,423		1,988,098			3,465,916		.	(2,690,018	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	NI ZA		CHICAGO BOARD OF EXCHANGE	00 /00 /0000	08/20/2021 _08/20/2	004   5		61,439,326	3385.51	1,401,442			2,457,573			(1,903,684	,					0002
EQUITE INDEX OFFICING	EQUITE INDEX PRODUCTS		^	CHICAGO BOARD OF		06/20/2021 106/20/2	021 Expiration				1,401,442			2,437,373			(1,903,004	4					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	EXCHANGE	08/20/2020	08/20/2021 _08/20/2	021 .Expiration		74,766,486		1,780,303			3,140,192			(2,428,608	)					0002
				CHICAGO BOARD OF																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	. EXCHANGE		.08/20/202108/20/2	021 .Expiration		41,303,222		1,061,938			1,879,297			(1,449,357	)		-			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	08/20/2020	08/20/2021 08/20/2	021 Expiration		51, 121, 201	3385.51	1,416,593			2,530,499			(1,945,191	1					0002
EQUITE INDEX OFFICING				CHICAGO BOARD OF		20/20/2021 100/20/2	- LAPITATION	1	ا الا الا الد الد الد الد الد الد الد ال		1,410,383			2,000,499		1	(1,040,181	1		· [	ļ		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	EXCHANGE		.08/20/2021			55, 183,813	3385.51	1,705,862			3,090,294			(2,362,511	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	. WELLS FARGO	08/20/2020				62,690,779	3385.51	2,162,832	ļ	ļ	3,980,864	ļ	-	(3,023,392	}	ļ		ļ	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	. A	UBS SECURITIES	08/20/2020	.08/20/202108/20/2 09/06/202109/06/2		-	6,025,194								(229, 439	}		· <del> </del>			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	1 Â	BARCLAYS		09/03/2021 .09/03/2		·	69,347,304	3426.96	1,448,665			2,640,742			(1,995,477	1		†			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES					34, 126, 011	181.64				0			(616,419	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	UBS SECURITIES	09/04/2020				23,329,783	82.42				1,458,111		.	(751,995	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	. WELLS FARGO		.09/03/202109/03/2			711,897	64.52	17,441			29,900			(22,761	}					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	. WELLS FARGO	09/04/2020	.09/03/202109/03/2	021 Expiration		39,650,498	1039.23	1,653,426			7,393,429			(2,115,576	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	09/04/2020	09/03/2021 . 09/03/2	121 Expiration		93,898,704	3426.96	1,108,991			1,877,974			(1,405,179	)					0002
			1	CHICAGO BOARD OF												1		1					
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	EXCHANGE	09/04/2020	09/03/2021 09/03/2	021 Expiration		49,348,224	3426.96				1,480,447			(1,097,893	)					0002
FOLLTY INDEX ODTIONS	EQUITY INDEX PRODUCTS	NI /A		CHICAGO BOARD OF EXCHANGE	00 /04 /0000	00 (00 (0001	M4 F		57,915,624	3426.96	1.083.698			1.882.258			(1,392,670	,					0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	MORGAN STANLEY		.09/03/2021 .09/03/2 .09/03/2021 .09/03/2			78,268,697	3426.96	,			2,700,270			(1,392,670	<u> </u>					0002
EGOTTI TREEX OFFICIAL	Edotti imbex inobooto			CHICAGO BOARD OF		2007 007 2021 2007 007 2	LI LAPITATION				,040,024			2,700,270		1	(1,004,200	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	EXCHANGE	09/04/2020	09/03/2021 _09/03/2	21 Expiration		62,292,352	3426.96	1,333,732			2,335,963			(1,720,295	)					0002
				CHICAGO BOARD OF																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE MORGAN STANLEY		.09/03/2021 .09/03/2 09/03/2021 .09/03/2				3426.96	988,011			1,734,883			(1,275,815	}					0002
EQUITE INDEX OFFICING	EQUITE INDEX PRODUCTS		^	CHICAGO BOARD OF	09/04/2020	09/03/202109/03/2	ZI .Expiration			3420.90				2,007,723		-	(1,517,670	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	EXCHANGE	09/04/2020	.09/03/202109/03/2	21 Expiration		47,634,744		1, 177, 109			2,072,111			(1,517,209	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	. MORGAN STANLEY	09/04/2020	09/03/2021 09/03/2	021 Expiration	-	50,727,216	3426.96	1,290,500			2,282,725			(1,668,968	<b>)</b>					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	NI/A	Α.	CHICAGO BOARD OF EXCHANGE	00/04/2020	.09/03/202109/03/2	M1 Evaluation		46,949,352	3426.96	1,268,128			2,253,569			(1,642,767	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY		09/03/2021 09/03/2			54, 125, 864	3426.96				2.868.671			(2.080.627	<b>{</b>					0002
Equiti index di ilidio	Egotti ilibek ilibeboto			CHICAGO BOARD OF		30, 00, 2021	Er Jespiration				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			2,000,071			(2,000,02	1					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	. EXCHANGE	09/04/2020	.09/03/202109/03/2	021 Expiration		58,601,016	3426.96	1,922,794			3,486,760			(2,511,915	)					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		١.	CHICAGO BOARD OF EXCHANGE	00 (04 (0000	00 (00 (0004			58.258.320	3426.96	2.039.730			3.728.532			(2.673.227						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES		.09/03/202109/03/2 .09/03/202109/03/2			8,316,898	3426.96	2,039,730			3,728,532			(2,6/3,22/	·					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK		09/20/2021 09/20/2			22,013,584		294,982			2,643,611			(966,658	1					0002
				ROYAL BANK OF CANADA																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	NID DIDING HIV		09/20/2021 _09/20/2			67,859,270	3319.47	1,316,470			2,409,004		-	(2,059,634	}			ļ		0002
EQUITY INDEX OPTIONS EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	· [ A	BNP PARIBAS NY	09/18/2020			· <del> </del>	29,706,682	183.2	585,222			1.056.481			(486, 124	<b>}</b>	·	· <del> </del>	<u> </u>		0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Â	JP MORGAN CHASE		09/20/2021 09/20/2	021 Expiration	1			493,020					1	(19,344	1		1	L		0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	BNP PARIBAS NY		09/20/2021 . 09/20/2			35, 109,743	1013.64				5,926,440			(2,549,876	)					0002
		I	1.	CHICAGO BOARD OF						****								J				1	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	EXCHANGE		.09/20/2021	021 Expiration	· <del> </del>	85,642,326	3319.47	985,924			1,712,847		-	(1,316,719	<b>}</b>		· <del> </del>	<u> </u>		0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	09/18/2020	09/20/2021 _09/20/2	21 Expiration	1	49,877,596	3319.47	848,567		L	1,496,328			(1,149,424	J	L	.1	L	L	0002
				CHICAGO BOARD OF			·				,		[			1		1		[	[	[	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	. EXCHANGE		.09/20/202109/20/2	021 Expiration		49,791,543					1,618,225			(1,242,062	)					0002
FOLLTY INDEX ODTIONS	EQUITY INDEX PRODUCTS	NI /A		CHICAGO BOARD OF EXCHANGE	00 /40 /0000	09/20/2021 .09/20/2	M4 F		E0 77E 44A		1 040 000			1.855.252			(4 400 004	,					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF		.09/20/2021 .09/20/2	021 Expiration		53,775,414		1,043,833						(1,422,921	1		-			0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE		09/20/2021 _09/20/2	21 Expiration		58,754,619	3319.47	1,234,471			2,203,298			(1,687,705	)L		.[	[		0002
				CHICAGO BOARD OF																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	. EXCHANGE	09/18/2020	.09/20/202109/20/2	021 Expiration		46,359,308	3319.47	1,011,187			1,808,013			(1,383,956	<b>)</b>					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	_	CHICAGO BOARD OF EXCHANGE	00/10/2022	.09/20/202109/20/2	101 Evoireties		48, 119,385	3319.47	1,102,488		1	1,972,895			(1,508,685	J		1	l	I	0002
LAUTIT TINDEN UPTIONS	ENDITE INDEX PRODUCTS	IN/A		CHICAGO BOARD OF		.00/20/2021	ZI EXPITATION		40, 119,385	19.4/ دند	1, 102,488			1,972,695			(1,508,685	1		·	·		0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	EXCHANGE	.09/18/2020	09/20/2021 .09/20/2	21 Expiration		49, 149, 924		1, 185, 030		L	2,138,022		.	(1,632,832	)L			L	L	0002
			1.	CHICAGO BOARD OF																			
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	. A	EXCHANGE		.09/20/202109/20/2	021 Expiration		48, 132, 315	3319.47	1,223,135			2,214,086			(1,688,598	<b>4</b>					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	09/18/2020	.09/20/202109/20/2	121 Expiration		44,812,845	3319 47	1,282,151			2,352,674			(1,787,363	1				1	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Ä	BNP PARIBAS NY		09/20/2021 .09/20/2			50,046,741	3319.47				3,002,804			(2,270,126	1					0002

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

					٤	Showing	all Op	itions, Cap	s, Floors,	Collars, S	waps and	Forwards	Terminat	ted During	Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description											Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	AL /A	4	CHICAGO BOARD OF EXCHANGE	00 /40 /0000	.09/20/20210	0 /00 /0004	Expiration		48,796,209	3319.47	1,664,541			3,122,957			(2,354,420)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	UBS SECURITIES		09/20/2021 .0		Expiration		6,405,989	491.8				468.270			(2,334,420)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	10/06/2020			Expiration		23,360,639		327,049			2,395,253			(840,043)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	Α	WELLS FARGO	.10/06/2020	.10/06/20211	0/06/2021 .	Expiration		75, 128, 582		1,495,059			2,704,629			(2,238,184)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS		_10/06/20211		Expiration		33, 195,245	177.3	677, 183			٥			(670,006)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS		.10/06/20211		Expiration		20,259,811	82.62	589,560			1,266,238			(644,234)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	A	BARCLAYS WELLS FARGO	10/06/2020			Expiration Expiration		608,156	64.17	12,528 1,527,459						(16,351)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PHODUCIS		A	CHICAGO BOARD OF	. 10/00/2020	10/06/2021!	0/06/2021.	Expiration		37, 164, 458		1,527,459						(2,384,389)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	. 10/06/2020	.10/06/20211	0/06/2021	Expiration		93,770,505		1,079,287			1,875,410			(1,430,966)	L					0002
				CHICAGO BOARD OF		T i									, ,									
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	Α	EXCHANGE	. 10/06/2020	.10/06/20211	0/06/2021 .	Expiration		60,881,417		1,029,513			1,826,443		-	(1,386,467)	ļ			ļ	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Λ	CHICAGO BOARD OF EXCHANGE	10 /06 /0000	10/06/2021 1	0/06/2024	Evolention		78,608,564	3360.95	1,439,443			2,554,778			(1,936,391)						0002
EQUITE INDEX OFFICING	LYOUTT INDEX FRODUCTO		n	CHICAGO BOARD OF	. 10/00/2020	10/00/2021	0/00/2021	LAPITALIUII		10,000,304		1,408,443		· [	2,004,778		1	(1,830,391)	····		-	····	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	10/06/2020	10/06/20211	0/06/2021	Expiration		66,098,539	3360.95	1,296,308			2,313,449			(1,750,685)						0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	Α	EXCHANGE	. 10/06/2020	.10/06/20211	0/06/2021 .	Expiration		78,310,135		1,637,620			2,936,630			(2,218,611)						0002
EQUITY INDEX ODTIONS	EQUITY INDEX PRODUCTO	N/A	A	CHICAGO BOARD OF EXCHANGE	10 /00 /0000	10/06/0004	0 /00 /0004	Evaluation		E0 444 405	0000 05	1 074 040			0.000.705			(1 700 000)						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		A	CHICAGO BOARD OF	. 10/06/2020	.10/06/20211	U/Ub/2U21 .	expiration		58 , 144 , 435		1,274,043		·	2,296,705		1	(1,732,800)				<u> </u>	·	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	10/06/2020	10/06/20211	0/06/2021	Expiration		51,758,630	3360.95	1,185,863			2,147,983			(1,618,350)						0002
				CHICAGO BOARD OF		T T		1									1							
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	. 10/06/2020	.10/06/20211	0/06/2021 .	Expiration		58,413,841		1,402,650			2,541,002			(1,911,760)						0002
FOULTY INDEX OPTIONS	FOLLITY INDEX PRODUCTO	N1 /A		CHICAGO BOARD OF	40 /00 /0000	40 (00 (0004	0 (00 (0004			54 050 040	2000 05	4 007 400			0 400 005			(4 000 400)						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE CHICAGO BOARD OF	. 10/06/2020	.10/06/20211	0/06/2021 .	Expiration		54,659,018		1,367,132			2,486,985			(1,868,430)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	EXCHANGE	10/06/2020	10/06/20211	0/06/2021	Expiration		43,715,774		1,202,678			2,207,647			(1,652,441)						0002
				CHICAGO BOARD OF	,,	1	., ,			,		, , , , , , , , , , , , , , , , , , , ,			,,,		1	,						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	10/06/2020	.10/06/20211	0/06/2021 .	Expiration		41,675,780	3360.95	1,217,359			2,250,492			(1,680,014)						0002
FOULTY INDEX OPTIONS	FOLLITY INDEX PRODUCTO	N1 /A		CHICAGO BOARD OF	40 /00 /0000	40 (00 (0004	0 (00 (0004			44 004 540	2000 05	4 400 054			0 004 055			(4 000 440)						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE CHICAGO BOARD OF	. 10/06/2020	.10/06/20211	0/06/2021 .	Expiration			3360.95	1,428,954			2,684,055			(1,993,410)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	EXCHANGE	10/06/2020	10/06/20211	0/06/2021	Expiration		57.472.245	3360.95	1 948 957			3 678 224			(2.723.985)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	10/06/2020			Expiration		7,447,340	495.05	219,697			474,626			(308,677)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES		10/20/2021 _ 1		Expiration		17,562,660	3443.12	247,634			2,109,099			(600,473)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	A	BARCLAYS		.10/20/20211		Expiration		44,595,310					1,493,943			(1,144,413)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY BARCI AYS		.10/20/20211		Expiration		21,036,417 15,770,130	179.25				922,553			(393,723)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	. 10/20/2020			Expiration Expiration		15,770,130		454, 181						(516, 482)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE		10/20/2021		Expiration		28,645,291		1,171,592			5,142,760			(1,767,439)						0002
Egotti ilibek di ilidiko	Eddin mest mesone			CHICAGO BOARD OF	. 10/ 20/ 2020	10,20,202.	0,20,2021	Lapridition				,,						(1,767,166)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	. 10/20/2020	.10/20/20211	0/20/2021 .	Expiration		69,551,024	3443.12	807,477			1,391,020		.	(1,028,177)						0002
FALLEY INDEV ARTISTS	FALLEY INDEX PROPULATE			CHICAGO BOARD OF	40 (00 (00)	40 (00 (000 )	0 (00 (000			F0 === 0::								/4 *** = :-:						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE CHICAGO BOARD OF	. 10/20/2020	.10/20/20211	0/20/2021 .	Expiration		59,567,926	3443 . 12	1,019,248			1,787,038		-	(1,309,715)	ŀ		-	····	·	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	10/20/2020	10/20/20211	0/20/2021	Expiration		40,951,160	3443.12				1,330,913			(973, 291)	I			1	İ	0002
				CHICAGO BOARD OF		[		]						[	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1		[			[	[	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	. N/A	A	EXCHANGE	10/20/2020			Expiration		59,565,976	3443.12	1,209,860			2,144,375		.	(1,563,310)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	10/20/2020	10/20/2021 _1	0/20/2021 .	Expiration		47,941,196	3443.12	1,073,883			1,917,648		-	(1,392,978)	ļ			<b> </b>	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/20211	n/2n/2n2⁴	Evolration		51,855,445	3443.12	1,213,946			2.177.929			(1,579,150)						0002
EQUITE INDEA OFFICING			n	CHICAGO BOARD OF	. 10/ 20/ 2020	.10/20/2021!	U, 2U, 2U2 I .			, 445 نده , ا ر	١٤ د٠٠٠٠٠	1,213,340		· [			1	(1,578,150)	·····			l	·	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	. 10/20/2020	.10/20/20211	0/20/2021 .	Expiration		39, 182,511	3443.12			.	1,763,213		.	(1,274,902)	L				ļ	0002
				CHICAGO BOARD OF										1			1 1		1			1		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	. 10/20/2020	.10/20/20211	0/20/2021 .	Expiration		45,449,184	3443.12	1,259,466			2,295,184		-	(1,650,934)	ļ			<b></b>	····	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/20211	0/20/2021	Expiration		44,760,560	3443.12	1,423,813			2,640,873			(1,883,856)						0002
EQUITE INDEA OFFICING			n	CHICAGO BOARD OF	. 10/ 20/ 2020	10/20/2021!	U, 2U, 2U2 I .	Lxp11at1011			١٤ د٠٠٠٠٠	,,420,013		· [ · · · · · · · · · · · · · · · · · ·			1	(1,000,000)	<u> </u>		1	l	<b>†</b>	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE		.10/20/20211		Expiration		45,793,496	3443.12	1,562,007			2,930,784			(2,080,122)	L					0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES		10/20/20211		Expiration		6,063,617	496.55	178,877			401,880		.	(241,432)	ļ			ļ	ļ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	.11/06/2020			Expiration		26, 144, 132	3509.44	397,391			2,680,655		-	(720,074)	·				····	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A N/A	Α	JP MORGAN CHASE	11/06/2020			Expiration Expiration		65,702,969 24,371,786	3509.44	1,224,703		· · · · · · · · · · · · · · · · · · ·	2,233,901			(1,606,810)					····	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	11/06/2020			Expiration		20,646,080		578,090		İ	1.197.473		1	(668,881)	l			l	İ	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	.11/06/2020	.11/05/20211	1/05/2021 .	Expiration		664,055	66.21	16,867			26,562			(18,850)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	11/06/2020	11/05/2021 .1	1/05/2021	Expiration		32,858,401		1,347,194		.	6,630,298		.	(1,878,808)				ļ	ļ	0002
FOLLITY INDEX OPTIONS	FOLLITY INDEX PRODUCTO	N/A	A	CHICAGO BOARD OF	44 /00 /0000	11/05/0001	1 /05 /000	Foreign 4		110 100 110	0500 ***	4 000 0==			0 000 000			(4 574 700)						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE CHICAGO BOARD OF	.11/06/2020	_11/05/20211	1/05/2021	Expiration		110, 196, 416	3509.44	1,268,375		· <del> </del>	2,203,928			(1,574,739)			-	····	····	0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	EXCHANGE	11/06/2020	11/05/20211	1/05/2021	Expiration		113,899,274	3509.44	1,903,301			3.360.029			(2,378,751)	l				1	0002
ENVITE TRUEN ULTITURO	LACTLE HADEN HIDDOUGG			Environate	. 11/00/2020		., ۷0, 2021	PITALIUII		110,000,274	44. تانانلو				,,000,028			(4,010,101)						

					9	Showing a	ıll Opti	ions. Car	s. Floors.	Collars, S	Swaps and	Forward	s Termina	ted During	Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative										-		
	Description												Current Year	-										
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ 	of Distr(s)	Fushers Countries	T		rmina-	Expiration,	Number	NI-4:I	Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date		tion Date	Maturity or Sale	of Contracts	Notional	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year	Carrying Value	Code	Increase/	Change in B./A.C.V.	tion)/	Termination	Hedged Item	Termination Deferred	Termination (b)
Description	of Replicated	identinei	(a)	CHICAGO BOARD OF	Date	tion	Date	Sale	Contracts	Amount	(Palu)	Palu	Palu	remination	Income	value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	item	Deletted	(0)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	11/06/2020	.11/05/202111	05/2021 F	xpiration		69,764,602	3509.44	1,312,30	3		2,337,114			(1,647,948)						0002
				CHICAGO BOARD OF		1									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/06/2020	.11/05/202111	05/2021 . E	xpiration		44, 166, 988	3509.44		)		1,656,262			(1,163,097)						0002
FOLLITY INDEX OPTIONS	FOLLTY INDEX PRODUCTO	NIZA		CHICAGO BOARD OF	44 /00 /0000	11/05/0001 11	05/0004			47 000 400	3509.44	1 000 70			1 001 000			(4 047 500)						0000
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		A	EXCHANGE CHICAGO BOARD OF	11/06/2020	_11/05/202111	05/2021 . E	expiration		47,026,496	3009.44	1,039,76	٠		1,881,060			(1,317,532)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/06/2020	.11/05/202111	05/2021 E	xpiration		64,573,696	3509.44	1,492,31	s		2,712,095			(1,895,618)						0002
				CHICAGO BOARD OF				•																
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/06/2020	.11/05/202111	05/2021 . E	xpiration		46,345,005		1, 140, 64	)		2,085,525			(1,453,032)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	NIZA	Α	CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/202111	nE /2021 E	iratian		62,818,976	3509.44	1,728,14	,		3,203,768			(2,217,613)						0002
EQUITY INDEX OFFICING	EQUITE INDEX PRODUCTS		^	CHICAGO BOARD OF	11/00/2020	11/00/2021 .11	03/2021	expiration		02,010,970			,		,203,700			(2,217,013)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/06/2020	11/05/202111	05/2021 E	Expiration		72,294,464	3509.44	2,256,40	3		4,265,373			(2,925,951)						0002
			1	CHICAGO BOARD OF						1			1	1	1		1 ]							
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	11/06/2020			xpiration		57,203,872	3509.44	1,911,24			3,661,048			(2,496,821)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS EQUITY INDEX PRODUCTS	N/A	A	UBS SECURITIES	11/06/2020			xpiration xpiration		8,469,532	497.97	249,00		· <del> </del>	652,431			(325,780)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BNP PARIBAS NY	11/20/2020		19/2021 . E	xpiration		51,600,390				-	1,702,813			(1,155,071)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	SOCIETE GENERALE	11/20/2020			xpiration		25,952,958	175.69	519,05			0			(551,466)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY		.11/19/202111		xpiration		15,913,927	84.92				930,965			(417,662)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO		.11/19/202111		xpiration			70.35	16,43						(17,096)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	11/20/2020	_11/19/202111	19/2021 E	xpiration		30,979,716	1045.49	1,251,58	١		6,012,878			(1,659,642)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	EXCHANGE	11/20/2020	11/19/202111	19/2021 F	yniration		87,515,484	3557.54	1,024,69			1,750,310			(1,218,283)						0002
				CHICAGO BOARD OF		I																		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/20/2020	.11/19/202111	19/2021 . E	Expiration		70,754,544		1, 175, 10	l		2,051,882			(1,414,552)						0002
			1.	CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	11/20/2020	.11/19/202111	19/2021 . E	Expiration		51,673,883	3557.54		·		1,601,890			(1,101,914)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	11/20/2020	11/19/202111	19/2021 F	xpiration		48,230,876	3557.54	950,56	3		1,688,081			(1,156,049)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	WELLS FARGO	11/20/2020			xpiration		45,218,668		1,003,85			1,786,137			(1,216,962)						0002
		1		CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/20/2020	11/19/202111	19/2021 E	xpiration		41,404,813	3557.54	989,91	l		1,780,407			(1,208,144)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/202111	10/2021 F	xpiration		60,091,330	3557.54	1,526,87	,		2,764,201			(1,869,103)						0002
EGOTTI TRIBLE OF FTONO	EQUITI INDEX THOODOGS		^	CHICAGO BOARD OF	11/20/2020	11/ 13/202111	13/2021	-xp11 at 1011					,		2,704,201			(1,003,103)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	11/20/2020	.11/19/202111	19/2021 . E	xpiration		48,026,790		1,311,58	١		2,401,339			(1,615,966)						0002
		1		CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS		Α	EXCHANGE CHICAGO BOARD OF	11/20/2020	11/19/2021 _11	19/2021 _E	Expiration		68,304,768	3557.54	2,077,13	·		3,859,219		-	(2,575,178)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	EXCHANGE	11/20/2020	11/19/202111	10/2021 F	Expiration		60,478,180	3557.54	2.026.47	,		3.840.364			(2.529.842)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES		11/19/202111		xpiration		7, 193,278	503.47	211,48						(228, 423)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	12/04/2020			xpiration		19,002,111					1,339,619			(417, 202)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS	12/04/2020			expiration		43, 105, 591	3699.12		١		1,444,037			(783,401)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	12/04/2020			xpiration		27, 138, 930	172.32				0			(662,661)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A N/A	Δ	BARCLAYS	12/04/2020	.12/06/202112 12/06/202112		xpiration xpiration		16,750,543					954,781			(384,603)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	JP MORGAN CHASE	12/04/2020			xpiration		33,075,572		1,372,63			4,841,229			(1,433,556)						0002
				CHICAGO BOARD OF	1			•																
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	12/04/2020	12/06/2021 12	06/2021 _ E	xpiration	ļ	79, 161, 168	3699.12	926,92		.	1,583,223	ļ	-	(963, 107)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	٨	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/202112	06/2024	Ivniration		49,522,655	3699.12			1	1,460,918			(871,423)						0002
EQUITE INDEX UPITONS	ENDEN PHUDUCIS		^	CHICAGO BOARD OF	12/04/2020	12/00/202112	00/2021 . E	APII 4110N		93,022,000	3099.12			·	1,400,918		-	(8/1,423)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	12/04/2020	.12/06/202112	06/2021 . E	Expiration		50,945,564					1,604,785			(953,549)						0002
				CHICAGO BOARD OF																				
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	12/04/2020	.12/06/202112	06/2021 . E	xpiration		64,291,093		1,299,40	3		2,314,479			(1,363,546)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	٨	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/202112	06/2021	Expiration		60,665,568	3699.12	1,383,73	:		2,487,288			(1,451,684)						0002
EGOTTI INDEX OFFICIAS	LIGOTTI INDEX THODOCIS		^	CHICAGO BOARD OF	12/04/2020	12/00/202112	00/2021	-xp11at1011		90,003,300			,		2,407,200			(1,451,004)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	12/04/2020	12/06/202112	06/2021 . E	Expiration		46,958,516		1,183,81	i		2,160,092			(1,248,987)						0002
				CHICAGO BOARD OF						1				1	1									
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	12/04/2020	.12/06/202112	06/2021 . E	xpiration		53,267,328		1,433,43			2,636,733		-	(1,514,605)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Δ	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021 12	06/2021	- vniration		51,417,768	3699.12	1,465,95		1	2,725,142			(1,555,084)						0002
Egotti INDEN ULTUNU				CHICAGO BOARD OF		.2,00,2021	-0/2021	-np11411011		, יו +, יע		1,400,80		·†				(1,000,004)						
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	12/04/2020	.12/06/202112	06/2021 . E	xpiration		48,458,472	3699.12	1,507,60	2		2,834,821			(1,600,798)						0002
			1	CHICAGO BOARD OF				•	[					1			1 ]							
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	EXCHANGE	12/04/2020			xpiration		53,267,328	3699.12	1,784,93		-	3,409,109			(1,904,709)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α	UBS SECURITIES	12/04/2020	.12/06/202112 .12/20/202112		xpiration xpiration		8, 198, 394		242,67		+	366,407			(248,954)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Â	WELLS FARGO		12/20/202112				45,616,721	3709.41			.t	1,528,160			(820, 138)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	I A	BNP PARIBAS NY		12/20/2021 12				24.561.479					1 0			(506.571)						0002

						Showing	all Op	tions. Car	s. Floors.	Collars, S	Swaps and	d Forwards	Terminat	ted Durina	Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description										0. "		Current Year											
	of Item(s)					Date of		Indicate			Strike Price.	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Hedged, Used for	Schedule	Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				Termina-	Expiration.	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	` Paid ´	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
EQUITY INDEX OPTIONS	_ EQUITY INDEX PRODUCTS	N/A	Α	BARCLAYS		12/20/2021		Expiration		15,728,006	84.08				935,816			(425,560)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A N/A	Α	BARCLAYS	12/18/2020	12/20/2021	12/20/2021 . 12/20/2021 .	Expiration Expiration				15,467						(11,659)						0002
EGOTTI TRIBEX GITTORO	. Equiti index induduto		n	CHICAGO BOARD OF		, 112/20/2021	12/20/2021	Expiration				,,400,004						(1,020,000)			***************************************			3002
EQUITY INDEX OPTIONS	. EQUITY INDEX PRODUCTS	. N/A	Α	. EXCHANGE	. 12/18/2020	.12/20/2021	12/20/2021 .	Expiration		54,899,268	3709.41				1,097,985			(662, 429)						0002
EQUITY INDEX OPTIONS	. EQUITY INDEX PRODUCTS	N/A	Α.	CHICAGO BOARD OF EXCHANGE	. 12/18/2020	12/20/2021	10/00/0001	Evaluation		53,301,251	3709.41	911,928			1,572,387			(930,897)						0002
EQUITI INDEX ULTIONS	. EQUITI INDEX THOODOGS	. IN/ A	^	CHICAGO BOARD OF	12/ 10/ 2020	1 12/20/2021	12/20/2021.	Expiration																3002
EQUITY INDEX OPTIONS	. EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	12/18/2020	12/20/2021	12/20/2021 .	Expiration		56,592,908	3709.41	1,047,580			1,810,973			(1,067,129)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	Α.	CHICAGO BOARD OF EXCHANGE	. 12/18/2020	12/20/2021	10/00/0001	Evaluation		57,495,855	3709.41	1,185,039			2,069,851			(1,210,664)						0002
EQUITE INDEX OFFICING	. EQUITE INDEX PRODUCES	. N/A	A	CHICAGO BOARD OF	12/ 10/ 2020	. 12/20/2021	12/20/2021 .	Expiration			109.41 د				2,009,001			(1,210,004)						3002
EQUITY INDEX OPTIONS	. EQUITY INDEX PRODUCTS	N/A	Α	. EXCHANGE	. 12/18/2020	.12/20/2021	12/20/2021 .	Expiration		50,077,035	3709.41	1, 147, 286			2,028,120			(1, 176, 468)						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021	12/20/2021	Evairation		67,227,213	3709.41	1,674,679		I	2,991,611			(1,722,634)	I					0002
EQUIT INDEX UPITUNO	LUGUITI INDEX FRODUCIO		^	CHICAGO BOARD OF	12/ 10/ 2020	1 12/20/2021	12/20/2021	LAPITATION		91,221,213	109.41 الا	1,0/4,0/9			2,331,011			(1,122,034)	·····					JUUZ
EQUITY INDEX OPTIONS	. EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	12/18/2020	12/20/2021	12/20/2021 .	Expiration		47,480,448	3709.41	1,277,749			2,302,802			(1,316,227)						0002
EQUITY INDEX OPTIONS	. EQUITY INDEX PRODUCTS	N/A		CHICAGO BOARD OF EXCHANGE	. 12/18/2020	12/20/2021	10/00/000+	Expiration		47,480,448	3709.41	1,382,197			2,516,464			(1,426,330)						0002
EQUITY INDEX OPTIONS	. EQUITY INDEX PHODUCIS	. N/A	A	CHICAGO BOARD OF	12/ 18/ 2020	.12/20/2021	12/20/2021 .	expiration		47,480,448	709.41 د				2,516,464			(1,420,330)						0002
EQUITY INDEX OPTIONS	. EQUITY INDEX PRODUCTS	N/A	Α	EXCHANGE	. 12/18/2020	12/20/2021	12/20/2021 .	Expiration		48,593,271	3709.41	1,540,876		ļ	2,842,706			(1,594,590)	L					0002
FOULTY INDEX OBTIONS	FOLLITY INDEX PRODUCTO	N /A		CHICAGO BOARD OF	40 (40 (000	40 (00 (0004	10 (00 (0004			40, 400, 007	0700 44	4 400 407			0 777 000			(4.544.704)						10000
EQUITY INDEX OPTIONS	. EQUITY INDEX PRODUCTS	N/A	Α	LEXCHANGE LIPS SECURITIES		12/20/2021				43,400,097 7,649,435	3709.41	1,489,107 225,658			2,777,606			(1,541,701)						0002
			Other - Ca	all Options and Warrants	.  . 12/ 10/ 2020	1.12/20/2021	12/20/2021.	Expiration	<u> </u>			518.344.764	Λ	0	1.006.409.656	Λ	XXX	(781.881.248)	0	0	0	0	0	XXX
	al - Purchased Options -			an options and vvariants								518,344,764	0	0	1,006,409,656		XXX	(781,881,248)	0	-	0	0	0	XXX
	al - Purchased Options -											0.0,011,101	0	0	0	0	XXX	(101,001,210,	0	0	0	0	0	XXX
	al - Purchased Options -											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	al - Purchased Options -		501101011011									0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	urchased Options - Call		and Warra	nts								518.344.764	0	0	1.006.409.656	0	XXX	(781.881.248)	0	0	0	0	0	XXX
04499999999. Total Pi	Purchased Options - Put	Options										0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	urchased Options - Cap											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
04699999999. Total Pi	Purchased Options - Floo	ors										0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
04799999999. Total Pi	urchased Options - Coll	lars										0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
048999999999999999999999999999999999999	urchased Options - Oth	er										0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
04999999999999999999999999999999999999	urchased Options											518,344,764	0	0	1,006,409,656	0	XXX	(781,881,248)	0	0	0	0	0	XXX
0569999999. Subtota	al - Written Options - He	edging Effe	ective Excl	uding Variable Annuity Guarantees	Under S	SAP No.10	8					0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtota	al - Written Options - He	dging Effe	ective Varia	able Annuity Guarantees Under SS	AP No.1	08						0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtota	al - Written Options - He	dging Oth	ner									0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	al - Written Options - Re											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
08499999999. Subtota	al - Written Options - Inc	come Gen	eration									0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	al - Written Options - Otl											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	Vritten Options - Call Op		Warrants						·			0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	Vritten Options - Put Opt	tions										0		0	0		XXX	0	0		0	0	0	XXX
09499999999999999999999999999999999999												0		0	0	0	XXX	0	0		0	0	0	XXX
	Vritten Options - Floors											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	Vritten Options - Collars											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	Vritten Options - Other											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
09899999999999999999999999999999999999												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
				riable Annuity Guarantees Under S		108						0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
			riable Annı	uity Guarantees Under SSAP No.10	08							0		0	0		XXX	0	0	_	0	0	0	XXX
	al - Swaps - Hedging Otl	her										0	0	0	0	0	XXX	0	0	_	0	0	0	XXX
	al - Swaps - Replication											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	al - Swaps - Income Ger	neration										0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
13499999999. Subtota												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
13599999999. Total St												0		0	0	0	XXX	0	0		0	0	0	XXX
136999999999999999999999999999999999999												0	, and the second	0	0	0	XXX	0	0		0	0	0	XXX
	waps - Foreign Exchang	ge										0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
138999999999999999999999999999999999999												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
13999999999999999999999999999999999999												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
14099999999. Total St	waps											0	0	. 0	0	0	XXX	0	0	0	0	0	0	XXX

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

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During 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	24	25
												Cumulative												
	Description											Prior Year(s)												
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	e Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/			Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty		Expira-	tion	Maturity or	of	Notional	Received (Paid)	(Received)	(Received)	(Paid) on	Year	Carrying	l	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	Description or Replicated Identifier (a) or Central Clearinghouse Date tion Date Sale Contracts Amou 1999999. Subtotal - Forwards											Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
14799999999. Subtotal	9999. Subtotal - Forwards											0	0	0	0	(	XXX	0	0	0	0	0	0	XXX
15099999999. Subtotal	l - SSAP No. 108 Adju	ıstments										0	0	0	0	(	XXX	0	0	0	0	0	0	XXX
16899999999. Subtotal	I - Hedging Effective E	Excluding \	/ariable An	nuity Guarantees Under SSAP No.	108							0	0	0	0	(	XXX	0	0	0	0	0	0	XXX
16999999999. Subtotal	I - Hedging Effective \	/ariable Ar	nuity Guar	antees Under SSAP No.108								0	0	0	0	(	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal	I - Hedging Other											518,344,764	0	0	1,006,409,656	(	XXX	(781,881,248	) 0	0	0	0	0	XXX
1719999999. Subtotal	I - Replication											0	0	0	0	(	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal	I - Income Generation			·								0	0	0	0	(	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal	I - Other			·								0	0	0	0	(	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal	I - Adjustments for SS	AP No. 10	8 Derivative	es								0	0	0	0	(	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												518,344,764	0	0	1,006,409,656	(	XXX	(781,881,248	0	0	0	0	0	XXX

(a)	Code	Description of Hedged Risk(s)
	١	Equity Index

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0002 He	edges crediting rate for fixed indexed annuity products linked to changes in equity indices or Exchanged Traded Funds.

# Schedule DB - Part B - Section 1 - Futures Contracts Open NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made **NONE** 

Schedule DB - Part B - Section 2 - Futures Contracts Terminated  $\bf N$   $\bf O$   $\bf N$   $\bf E$ 

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

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterpa		Rook	(/Adjusted Carrying \		Ï	Fair Value		12	13
		Credit	/	5	6	7	8	Q	10	11	12	10
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With		3	10	11		
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium			Collateral	Fair Value >0	Fair Value <0		Exposure	Sheet Exposure
		. ,		Premium	Carrying value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
BARCLAYS	Y	Y	102,460,000		86,969,888		0	86,969,888		0		
CHICAGO BOARD OF EXCHANGE	Y	Y	25,870,000		33,276,767		7,406,767	33,276,767		7,406,767 7,406,767		
CITIBANK	N	N	24.897.658		276,727,593		276,727,593	276,727,593		276,727,593		
CREDIT SUISSE	Yv	tv	9,414,000		6, 151, 514		5,507,790					
GOLDMAN SACHS	γ	γ	12,790,000		11,201,478		 n	11.201.478				
JP MORGAN CHASE	γ	γ	14,810,000		19,607,595		4.797.595	19,607,595		4.797.595		
MERRILL LYNCH	Ϋ́	Υ			36,060,668		13, 100, 668	36,060,668		13, 100, 668		
MORGAN STANLEY	Y	Y	52,425,000		73,734,712		21,309,712	73,734,712		21,309,712		
ROYAL BANK OF CANADA		Υ	6,180,000		2,491,772		0	2,491,772		0		
SOCIETE GENERALE	У	У	10,600,000		3,403,509		0	3,403,509		0		
UBS SECURITIES	Y	Y	17,210,000		17,926,198		716, 198	17,926,198		716, 198		
WELLS FARGO	Y	Y	107,890,000		108,898,663		1,008,663	108,898,663		1,008,663		
029999999. Total NAIC 1 Designation			407,506,658	0	706,855,811	0	330,574,992	706,855,811	0	330,574,992	0	0
							0			0		
0399999999. Total NAIC 2 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
049999999. Total NAIC 3 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0599999999. Total NAIC 4 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0699999999. Total NAIC 5 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
079999999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0	0
089999999. Aggregate Sum of Central Clearinghouses (Excluding	Exchange Trac	led)					0			0		
099999999 - Gross Totals			407,506,658	0	706,855,811	0	330,574,992	706,855,811	0	330,574,992	0	0
1. Offset per SSAP No. 64												•
2. Net after right of offset per SSAP No. 64					706,855,811	0	1					
J and a supply of the supply o					,,		<u>.</u>					

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

Collateral for Derivative Instruments Open December 31 of Current Year

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted Carrying		Type of Margin
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
					<b></b>			
					<b>↓</b>			
					<b>4</b>			
					<b></b>			
					<b>+</b>			
019999999 - Total				0	0	0	XXX	XXX

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
BARCLAYS	Cash.		BANK OF NEW YORK (141001)	102,460,000	102,460,000	XXX		
BNP PARIBAS NY	Cash		BANK OF NEW YORK (141001)	25,870,000	25,870,000	XXX		
CITIBANK	Cash.		BANK OF NEW YORK (141001)	24,897,658	24,897,658	XXX		
CREDIT SUISSE	Cash		BANK OF NEW YORK (141001)	9,414,000	9,414,000	XXX		
GOLDMAN SACHS	Cash.		BANK OF NEW YORK (141001)	12,790,000	12,790,000	XXX		
JP MORGAN CHASE	Cash		BANK OF NEW YORK (141001)	14,810,000	14,810,000	XXX		
MERRILL LYNCH	Cash		BANK OF NEW YORK (141001)	22,960,000	22,960,000	XXX		
MORGAN STANLEY	Cash		BANK OF NEW YORK (141001)	52,425,000	52,425,000	XXX		
ROYAL BANK OF CANADA	Cash		BANK OF NEW YORK (141001)	6,180,000	6, 180,000	XXX		
SOCIETE GENERALE	Cash.		BANK OF NEW YORK (141001)	10,600,000	10,600,000	XXX		
UBS SECURITIES	Cash		BANK OF NEW YORK (141001)	17,210,000	17,210,000	XXX		
WELLS FARGO	Cash.		BANK OF NEW YORK (141001)	107,890,000	107,890,000	XXX		
029999999 - Total	·			407,506,658	407,506,658	XXX	XXX	XXX

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

## NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned **NONE** 

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

## **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
Bank of New York Mellon New York, NY		0.000	2,110	0	106,880,312	XXX
FHLB Cincinnati, OH		0.020	4,576	0	5,445,573	XXX
Huntington Bank Columbus, OH		0.000	0	0	18,046	XXX
Morgan Stanley New York, NY		0.020	0	0	211,099,406	XXX
PNC Bank Pittsburgh, PA		0.000	0	0	(69,807,425)	)XXX
Cash Held With Securities On Deposit	SD	0.000	0	0	2,734	XXX
Wells Fargo Bank / Norwest Bank Phoenix, AZ		0.000	0	0	(223,592)	)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	6,685	0	253,415,055	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	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	6,685	0	253,415,055	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
						1
				• • • • • • • • • • • • • • • • • • • •	• • • • • • • • • • • • • • • • • • • •	1
						<b></b>
					• • • • • • • • • • • • • • • • • • • •	
0599999 Total - Cash	XXX	XXX	6,685	0	253,415,055	XXX

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

1.	January	(31,292,677)	4.	April	(29,471,176)	7.	July	(44, 150, 673)	10.	October	92,713,482
2.	February	(43,624,017)	5.	May	37,001,809	8.	August	(3,769,651)	11.	November	367,746,494
3.	March	(14,985,991)	6.	June	93,334,363	9.	September	41,614,119	12.	December	253,413,055

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments	Owned	Dogombor 21	of Cur	rant Vaar

1	2	3	4	5	6	7	0	0
'	2	3	4	5	O	Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	- U.S. Government Bonds	Code	Date Acquired	Nate of interest	Maturity Date	Carrying value	Due and Accided	Duning real
	- All Other Government Bonds					0	0	0
	- U.S. States, Territories and Possessions Bonds					0	0	0
	- U.S. Political Subdivisions Bonds					0	0	0
						U	U	0
	- U.S. Special Revenues Bonds Danaher Corporation		12/27/2021	0.000	01/26/2022	20,496,441	0	710
	uananer Corporation		12/2//2021	0.000	03/16/2022	20,496,441		
	Entergy Corporation		12/10/2021	0.000	03/10/2022	23,736,278		5,278
	Experian Finance plc		12/17/2021		03/07/2022	5,995,000	n	
	Experience processing the second seco		12/13/2021	0.000	03/07/2022	24.985.104	0	4 125
	National Grid plc		12/17/2021	0.000	02/02/2022	17.993.760	0	
	National Rural Utilities Cooperative Fin		12/27/2021	0.000	01/24/2022	9,998,722	0	
	Parker-Hannifin Corporation		12/01/2021	0.000	02/15/2022	3,998,400	0	1,102
	PERMIAN HOLDCO 2, INC.		09/30/2021	14.000	10/15/2021	0	14	0
	PERMIAN DD 14.00 10/15/2021		09/30/2021	14.000	10/15/2021	0	66	39
	Walgreens Boots Alliance, Inc.		12/08/2021	0.000	02/09/2022	24,990,521	0	5,833
	tal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					157, 169, 559	80	26,292
	- Industrial and Miscellaneous (Unaffiliated) Bonds					157, 169, 559	80	26,292
	- Hybrid Securities					0	0	0
5599999. Total	- Parent, Subsidiaries and Affiliates Bonds					0	0	0
6599999. Subto	tal - Unaffiliated Bank Loans					0	0	0
7699999. Total	- Issuer Obligations					157.169.559	80	26,292
	- Residential Mortgage-Backed Securities					0	0	0
7899999. Total	- Commercial Mortgage-Backed Securities					0	0	0
	- Other Loan-Backed and Structured Securities					0	0	0
	- SVO Identified Funds					0	0	0
	- Affiliated Bank Loans					0	0	0
	- Unaffiliated Bank Loans					0	0	0
8399999. Total						157, 169, 559	80	26,292
	BUKRK LQ:T-FUND INSTL		40 (04 (0004	0.010			757	
31846V-41-9	BLANK LU: 1-FUND TNSTL	en en	12/31/2021	0.010			/5/	
825252-40-6	INVESCO TREASURY INST		12/29/2021	0.010			460	3.932
	tal - Exempt Money Market Mutual Funds - as Identified by the SVO		12/ 23/ 2021	0.010		121.875.127	1.217	11.456
occocco. cubic	Exempt memory market material and action and by the eve					121,070, 127	1,217	11,400
			······					
0000000 7 :				ļ				
9999999 - Total	Cash Equivalents					279,044,686	1,297	37,749

Line Book/Adjusted Carrying value by NAIC Designation Category Footnote:								
Number								
1A	1A \$ 0	1B \$	0 1C \$	0 1D\$	9 998 722 1F \$	0 1F\$ 147.	170 837 1G \$ 0	
45	04 0	1D ¢			J, 000, 122 12		170,007 10	
18	2A\$ 0	2B\$	0 2C\$	0				

 1B
 2A...\$
 0
 2B..\$
 0
 2C..\$
 0

 1C
 3A..\$
 0
 3B..\$
 0
 3C..\$
 0

 1D
 4A...\$
 0
 4B..\$
 0
 4C..\$
 0

 1E
 5A..\$
 0
 5B..\$
 0
 5C..\$
 0

 1F
 6...\$
 0
 0
 0
 0
 0

## **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

		1	2		s For the			
				Benefit of All	Policyholders 4	All Other Spe 5	cial Deposits 6	
		Type of		Book/Adjusted	·	Book/Adjusted		
	States, Etc.	Deposit	Purpose of Deposit	Carrying Value	Fair Value	Carrying Value	Fair Value	
1.	AlabamaAL							
2.	AlaskaAK							
3.	ArizonaAZ ArkansasAR	^	LIFE INSURANCE	0	0	127,251	156 100	
4.	Arkansas	0		0		121,231	156 , 199	
5. 6.	Colorado CO							
7.	Connecticut							
8.	DelawareDE							
9.	District of ColumbiaDC							
10.	Florida FL	В	LIFE INSURANCE	0	0	1,760,081	2,214,498	
11.	GeorgiaGA	В	LIFE INSURANCE	0	0	113,000	116,871	
12.	HawaiiHI							
13.	ldahoID							
14.	Illinois							
15.	IndianaIN							
16.	lowaIA							
17.	KansasKS	· · · · · · · · · · · · · · · · · · ·						
18.	KentuckyKY	ļ		<b>.</b>				
19.	LouisianaLA	ļ						
20.	MaineME							
21.	MarylandMD		LIFE INDURANCE					
22.	MassachusettsMA	В	LIFE INSURANCE	0	0	174,323	214,851	
23.	MichiganMI	ļ		<b></b>				
24.	Minnesota							
25.	MississippiMS							
26.	MissouriMO	· · · · · · · · · · · · · · · · · · ·						
27.	MontanaMT NebraskaNE							
28.		В	LIFE INSURANCE	0	0	242,847	283,823	
29. 30.	NevadaNV New HampshireNH			0		242,047	200,020	
31.	New JerseyNJ	В	LIFE INSURANCE	0	0	596,575	750,598	
32.	New MexicoNM	В	LIFE INSURANCE	0	0	215,000	237,358	
33.	New YorkNY		ETTE THOSE WINDE			210,000	207,000	
34.	North CarolinaNC	0	LIFE INSURANCE	0	0	413,000	427 , 149	
35.	North Dakota ND		ETTE THOOFWILE					
36.	Ohio OH	В	LIFE INSURANCE	2,178,356	2,738,210	0	0	
37.	OklahomaOK			, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
38.	OregonOR							
39.	PennsylvaniaPA							
40.	Rhode IslandRI							
41.	South CarolinaSC							
42.	South Dakota SD							
43.	TennesseeTN							
44.	TexasTX	ļ						
45.	UtahUT							
46.	VermontVT							
47.	VirginiaVA	В	LIFE INSURANCE	0	0	96,000	101,062	
48.	WashingtonWA							
49.	West VirginiaWV							
50.	WisconsinWI							
51.	WyomingWY							
	American SamoaAS	ļ						
	GuamGU							
54.	Puerto RicoPR							
55.	U.S. Virgin IslandsVI							
56.	Northern Mariana IslandsMP	·····						
57.	CanadaCAN							
58.	Aggregate Alien and OtherOT	XXX	XXX	0 170 050	0 700 010	0 700 070	4 500 400	
59.	Subtotal	XXX	XXX	2,178,356	2,738,210	3,738,076	4,502,409	
<b>500</b> :	DETAILS OF WRITE-INS							
		<del> </del>						
5802.								
5898.	Summary of remaining write-ins for Line 58 from overflow page	xxx	xxx	0	0	0	0	
			XXX			0	0	
5800	Totals (Lines 5801 thru 5803 plus							