

QUARTERLY STATEMENT

OF THE

**Life Insurance Company of the
Southwest**

Of

Addison

in the state of TX

to the Insurance Department

of the State of

For the Period Ended

March 31, 2020

2020



QUARTERLY STATEMENT

As of March 31, 2020
of the Condition and Affairs of the

Life Insurance Company of the Southwest

NAIC Group Code.....634, 634 (Current Period) (Prior Period)	NAIC Company Code..... 65528	Employer's ID Number..... 75-0953004
Organized under the Laws of TX	State of Domicile or Port of Entry TX	Country of Domicile US
Licensed as Business Type: Life, Accident & Health		
Incorporated/Organized..... March 7, 1955	Commenced Business..... January 2, 1956	
Statutory Home Office	15455 Dallas Parkway .. Addison .. TX .. US .. 75001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	15455 Dallas Parkway .. Addison .. TX .. US .. 75001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	214-638-7100 <i>(Area Code) (Telephone Number)</i>
Mail Address	1 National Life Drive .. Montpelier .. VT .. US .. 05604 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1 National Life Drive .. Montpelier .. VT .. US .. 05604 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	802-229-3333 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.nationallife.com	
Statutory Statement Contact	Jaime Lauren Steinhart <i>(Name)</i> StateReporting@nationallife.com <i>(E-Mail Address)</i>	802-229-3770 <i>(Area Code) (Telephone Number) (Extension)</i> 802-229-7282 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Mehran (nmn) Assadi	Chairman, President & CEO	2. Sarah Jean VanBeck	SVP, Chief Financial Officer & Treasurer
3. Kerry Anne Jung	VP, Assistant General Counsel & Secretary	4. Eric Gustave Sandberg	SVP & Chief Risk Officer

OTHER

Robert Earl Cotton	EVP & Chief Operating Officer	William David Whitsell	SVP & Executive Chief Underwriter
Jason Joseph Doiron	SVP & Chief Investment Officer	Nimesh (nmn) Mehta	SVP & Chief Information Officer
Mark (nmn) Benjamin	SVP & Chief People Officer	Achim Bernd Schwellick	SVP
Matthew Charles Frazee	SVP	Ataollah (nmn) Azarshahi	SVP
Christopher Brett Zimmerman	SVP & General Counsel	Michael Hudson Crawford	VP & Chief Actuary & Appointed Actuary
David Brian Soccodato	VP & Controller & Tax Officer	Barbara Bull Fitch	VP & Chief Compliance Officer & AML Compliance Officer
Ian Andrew McKenny	VP & Assistant General Counsel	Stephanie Lynn Burmester	VP & Illustration Officer
Rebecca Palmer #	VP & Chief Information Security Officer	Elizabeth Hill MacGowan	VP
Louis Don Puglisi	VP	Pamela Newcomb Blalock	VP
Eric (nmn) Lopez	VP	Joyce Bloom LaRosa	VP

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Elizabeth Hill MacGowan	Angela Marie McCraw	Robert Earl Cotton
Stephanie Lynn Burmester #			

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

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

DocuSigned by: 9D33DAA5D57F4AC... iture)	DocuSigned by: B770395375854B9... ure)	DocuSigned by: 99D0CD03689A4C4... ure)
Mehran (nmn) Assadi	Sarah Jean VanBeck	Kerry Anne Jung
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chairman, President & CEO	SVP, Chief Financial Officer & Treasurer	VP, Assistant General Counsel & Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 29th day of April 2020
(Signature) My commission expires 01-31-2021

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

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	16,522,186,739	0	16,522,186,739	16,378,437,444
2. Stocks:				
2.1 Preferred stocks.....	7,050,000	0	7,050,000	11,700,000
2.2 Common stocks.....	93,077,468	0	93,077,468	93,503,365
3. Mortgage loans on real estate:				
3.1 First liens.....	3,299,403,605	0	3,299,403,605	3,188,146,800
3.2 Other than first liens.....	36,664,424	0	36,664,424	36,752,472
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....31,474,286), cash equivalents (\$.....24,300,000) and short-term investments (\$.....5,061,932).....	60,836,218	0	60,836,218	4,765,940
6. Contract loans (including \$.....0 premium notes).....	470,148,698	0	470,148,698	450,620,695
7. Derivatives.....	313,300,415	0	313,300,415	1,293,665,284
8. Other invested assets.....	886,971,213	0	886,971,213	868,115,987
9. Receivables for securities.....	115,998,822	0	115,998,822	19,386,318
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	21,805,637,602	0	21,805,637,602	22,345,094,306
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	177,966,149	0	177,966,149	174,824,557
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	754,798	0	754,798	1,061,225
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	15,131,505	0	15,131,505	12,944,454
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,866,422	0	6,866,422	2,748,586
16.2 Funds held by or deposited with reinsured companies.....	2,620	0	2,620	4,129
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	159,749,024	46,231,483	113,517,541	70,164,457
19. Guaranty funds receivable or on deposit.....	563,626	0	563,626	563,626
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	101,635	101,635	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	49,815,538
24. Health care (\$.....0) and other amounts receivable.....	60,655,021	60,655,021	0	0
25. Aggregate write-ins for other than invested assets.....	224,921,759	963,055	223,958,703	220,407,227
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,452,350,160	107,951,193	22,344,398,967	22,877,628,104
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,452,350,160	107,951,193	22,344,398,967	22,877,628,104

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Corporate Owned Life Insurance.....	223,001,006	0	223,001,006	219,761,078
2502. Items not allocated.....	1,309,527	351,830	957,697	646,150
2503. Miscellaneous.....	5,213	5,213	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	606,013	606,013	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	224,921,759	963,055	223,958,703	220,407,227

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....17,046,451,428 less \$.....0 included in Line 6.3 (including \$.....164,512,638 Modco Reserve).....	17,046,451,428	16,824,434,416
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	413,482	420,258
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,163,234,522	2,120,425,694
4. Contract claims:		
4.1 Life.....	23,843,247	20,661,341
4.2 Accident and health.....	10,000	10,000
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	77,496	67,121
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	178,600	129,360
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	954,712	644,622
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	0
9.4 Interest Maintenance Reserve.....	55,076,969	54,304,489
10. Commissions to agents due or accrued - life and annuity contracts \$.....3,193,746, accident and health \$.....0 and deposit-type contract funds \$.....0.....	3,193,746	6,753,399
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	13,315,798	12,203,324
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	2,217,058	8,358,680
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	2,056,700	30,724,253
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	507,684	485,243
17. Amounts withheld or retained by reporting entity as agent or trustee.....	664,016	330,559
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	1,223,512	1,744,910
19. Remittances and items not allocated.....	29,909,529	28,222,777
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	203,779,320	185,169,657
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	26,998,770	703,099
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	1,266,473,254	1,226,385,150
24.08 Derivatives.....	187,229,626	827,483,917
24.09 Payable for securities.....	3,487,959	513,334
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	12,238,136	11,846,422
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	21,043,535,564	21,362,022,024
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	21,043,535,564	21,362,022,024
29. Common capital stock.....	3,000,000	3,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	30,000,000	30,000,000
33. Gross paid in and contributed surplus.....	538,972,114	538,972,114
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	728,891,290	943,633,966
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,297,863,403	1,512,606,080
38. Totals of Lines 29, 30 and 37.....	1,300,863,403	1,515,606,080
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	22,344,398,967	22,877,628,104

DETAILS OF WRITE-INS

2501. LIHTC Commitments.....	3,465,669	3,628,013
2502. Uncashed Checks Pending Escheatment.....	7,797,762	7,042,492
2503. Guaranty Fund.....	974,706	984,083
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	191,834
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	12,238,136	11,846,422
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	598,883,463	628,744,513	2,629,515,102
2. Considerations for supplementary contracts with life contingencies.....	32,535	0	339,995
3. Net investment income.....	(107,534,039)	395,742,959	1,383,713,316
4. Amortization of Interest Maintenance Reserve (IMR).....	1,422,703	1,389,282	5,899,602
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	17,397,219	17,434,529	64,668,354
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	25,371,989	28,710,116	106,045,607
9. Totals (Lines 1 to 8.3).....	535,573,870	1,072,021,399	4,190,181,976
10. Death benefits.....	26,892,824	21,378,113	81,148,273
11. Matured endowments (excluding guaranteed annual pure endowments).....	34,676	196,502	1,204,637
12. Annuity benefits.....	21,474,309	22,279,899	95,059,133
13. Disability benefits and benefits under accident and health contracts.....	415,218	426,590	1,603,904
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	267,004,172	226,888,937	1,101,271,229
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	14,415,021	17,047,873	65,333,010
18. Payments on supplementary contracts with life contingencies.....	64,847	49,351	240,658
19. Increase in aggregate reserves for life and accident and health contracts.....	222,010,236	411,037,665	1,507,684,836
20. Totals (Lines 10 to 19).....	552,311,304	699,304,930	2,853,545,680
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	138,632,559	141,345,920	611,220,676
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses and fraternal expenses.....	58,410,434	67,768,857	242,208,950
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	11,315,181	11,031,688	38,605,397
25. Increase in loading on deferred and uncollected premiums.....	1,961,068	3,838,208	11,321,925
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	22,843,942	7,137,029	63,821,800
28. Totals (Lines 20 to 27).....	785,474,488	930,426,632	3,820,724,428
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(249,900,618)	141,594,767	369,457,549
30. Dividends to policyholders and refunds to members.....	26,153	5,782	56,271
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(249,926,771)	141,588,985	369,401,278
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(32,243,570)	(6,422,959)	51,009,733
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).....	(217,683,201)	148,011,944	318,391,545
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(178,895) (excluding taxes of \$.....583,529 transferred to the IMR).....	(3,588,649)	(468,693)	(29,151,642)
35. Net income (Line 33 plus Line 34).....	(221,271,850)	147,543,251	289,239,903
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,515,606,084	1,241,105,145	1,241,105,145
37. Net income (Line 35).....	(221,271,850)	147,543,251	289,239,903
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	(13,860,185)	(6,743,443)	(17,245,940)
39. Change in net unrealized foreign exchange capital gain (loss).....	(442,807)	261,198	449,907
40. Change in net deferred income tax.....	43,353,084	(26,387,100)	20,302,181
41. Change in nonadmitted assets.....	1,727,364	(4,259,168)	(34,315,218)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(18,609,663)	(12,521,365)	(40,694,731)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	75,000,000
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	0
53. Aggregate write-ins for gains and losses in surplus.....	(5,638,619)	(3,889,461)	(18,235,163)
54. Net change in capital and surplus (Lines 37 through 53).....	(214,742,676)	94,003,912	274,500,938
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,300,863,407	1,335,109,057	1,515,606,084
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income.....	(863,543)	202,786	(674,367)
08.302. Change in COLI.....	3,239,929	693,634	4,548,499
08.303. Modco Interest.....	22,995,604	27,813,696	102,171,474
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	25,371,989	28,710,116	106,045,607
2701. Funds Withheld Expense.....	23,113,975	7,118,029	63,736,034
2702. Miscellaneous Expense.....	(282,549)	19,000	59,456
2703. Fines and Penalties.....	12,516	0	26,310
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	22,843,942	7,137,029	63,821,800
5301. Ceding Commission.....	(5,638,619)	(3,889,461)	(18,235,163)
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(5,638,619)	(3,889,461)	(18,235,163)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	657,321,368	689,995,272	2,847,409,035
2. Net investment income.....	254,795,021	201,485,153	1,077,120,746
3. Miscellaneous income.....	28,759,621	32,223,549	119,485,824
4. Total (Lines 1 through 3).....	940,876,010	923,703,974	4,044,015,605
5. Benefit and loss related payments.....	367,186,563	301,219,014	1,404,994,810
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	216,285,228	227,284,558	889,800,157
8. Dividends paid to policyholders.....	15,778	13,525	77,294
9. Federal and foreign income taxes paid (recovered) net of \$.....(178,895) tax on capital gains (losses).....	(3,171,383)	3,566,734	6,545,808
10. Total (Lines 5 through 9).....	580,316,186	532,083,831	2,301,418,069
11. Net cash from operations (Line 4 minus Line 10).....	360,559,824	391,620,143	1,742,597,535
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	496,490,776	260,031,705	1,774,860,868
12.2 Stocks.....	5,650,000	0	0
12.3 Mortgage loans.....	44,095,862	109,343,724	338,478,409
12.4 Real estate.....	0	0	3,469,387
12.5 Other invested assets.....	9,910,066	16,585,103	68,337,791
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	2,974,625	46,037,957	490,257
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	559,121,329	431,998,489	2,185,636,712
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	649,803,474	804,450,212	3,658,627,979
13.2 Stocks.....	1,581,900	4,633,800	17,465,787
13.3 Mortgage loans.....	155,264,607	106,943,519	377,729,606
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	43,602,234	54,074,482	236,103,164
13.6 Miscellaneous applications.....	175,847,924	36,337,647	171,557,253
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,026,100,139	1,006,439,660	4,461,483,789
14. Net increase or (decrease) in contract loans and premium notes.....	19,528,003	11,644,967	61,832,937
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(486,506,813)	(586,086,138)	(2,337,680,014)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	75,000,000
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	42,808,828	116,794,706	326,742,992
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	139,208,438	53,695,865	47,697,195
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	182,017,266	170,490,571	449,440,187
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	56,070,277	(23,975,424)	(145,642,292)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	4,765,941	150,408,233	150,408,233
19.2 End of period (Line 18 plus Line 19.1).....	60,836,218	126,432,809	4,765,941
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	348,188,962	328,097,875	1,346,059,894
3. Ordinary individual annuities.....	329,322,080	361,442,161	1,538,752,807
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	1,198	2,137	11,958
6. Group annuities.....	13,425,329	37,094,532	111,014,582
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	10,992	11,894	47,342
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	690,948,560	726,648,600	2,995,886,583
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	690,948,560	726,648,600	2,995,886,583
14. Deposit-type contracts.....	466,230	468,975	2,486,352
15. Total (Lines 13 and 14).....	691,414,790	727,117,575	2,998,372,934

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

The financial statements of Life Insurance Company of the Southwest (“the Company”) are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance.

The Texas Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the state of Texas for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Texas Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) Accounting Practices and Procedures manual (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Texas.

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
NET INCOME					
(1) Life Insurance Company of the Southwest Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$(221,271,850)	\$ 289,239,903
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$(221,271,850)	\$ 289,239,903
SURPLUS					
(5) Life Insurance Company of the Southwest Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$1,300,863,403	\$ 1,515,606,080
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$1,300,863,403	\$ 1,515,606,080

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

No significant changes

C. Accounting Policy

(1) Basis for Short-Term Investments

No significant changes

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

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

(3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

No significant changes

(5) Basis for Mortgage Loans

No significant changes

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

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

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

No significant changes

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

No significant changes

(9) Accounting Policies for Derivatives

No significant changes

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

No significant changes

(11) Management’s Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

No significant changes

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period

No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

No significant changes

D. Going Concern

N/A

Note 2 – Accounting Changes and Corrections of Errors

NOTES TO FINANCIAL STATEMENTS

NONE

Note 3 – Business Combinations and Goodwill

NONE

Note 4 – Discontinued Operations

NONE

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes

B. Debt Restructuring

NONE

C. Reverse Mortgages

NONE

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

All securities within the scope of this statement with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the other-than-temporary impairment:

	1	2a	2b	3
	Amortized Cost Basis Before Other-than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)
		Interest	Non-Interest	
OTTI recognized 1 st Quarter				
a. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
c. Total 1 st Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 2 nd Quarter				
d. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
f. Total 2 nd Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 3 rd Quarter				
g. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0
g. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
i. Total 3 rd Quarter	\$ 0	\$ 0	\$ 0	\$ 0
OTTI recognized 4 th Quarter				
j. Intent to sell	\$ 0	\$ 0	\$ 0	\$ 0
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
l. Total 4 th Quarter	\$ 0	\$ 0	\$ 0	\$ 0
m. Annual aggregate total	XXX	\$ 0	\$ 0	XXX

(3) Recognized OTTI securities

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

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (14,442,833)
	2. 12 Months or Longer	\$ 0
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 206,385,468
	2. 12 Months or Longer	\$ 0

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

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
NONE
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
NONE
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
NONE
- H. Repurchase Agreements Transactions Accounted for as a Sale
NONE
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
NONE
- J. Real Estate
No significant changes
- K. Low-Income Housing Tax Credits (LIHTC)
No significant changes
- L. Restricted Assets
No significant changes
- M. Working Capital Finance Investments
NONE
- N. Offsetting and Netting of Assets and Liabilities
NONE
- O. 5GI Securities
NONE
- P. Short Sales
N/A
- Q. Prepayment Penalty and Acceleration Fees
No significant changes

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

No significant changes

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

- A. Debt Including Capital Notes

No significant changes

- B. FHLB (Federal Home Loan Bank) Agreements

NOTES TO FINANCIAL STATEMENTS

(1) Information on the Nature of the Agreement

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	7,000,000	7,000,000	0
(c) Activity Stock	77,902,900	77,902,900	0
(d) Excess Stock	2,221,100	2,221,100	0
(e) Aggregate Total (a+b+c+d)	\$ 87,124,000	\$ 87,124,000	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	4,350,614,956	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	7,000,000	7,000,000	0
(c) Activity Stock	76,003,600	76,003,600	0
(d) Excess Stock	3,538,500	3,538,500	0
(e) Aggregate Total (a+b+c+d)	\$ 86,542,100	\$ 86,542,100	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	4,248,460,301	XXX	XXX

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

Membership Stock	1 Current Year to Date Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Class B	\$ 7,000,000	\$ 7,000,000	\$ 0	\$ 0	\$ 0	\$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,832,383,966	\$ 2,725,488,585	\$ 2,037,502,362
2. Current Year to Date General Account Total Collateral Pledged	2,832,383,966	2,725,488,585	2,037,502,362
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 2,712,121,174	\$ 2,654,947,128	\$ 1,991,177,362

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,832,383,966	\$ 2,725,488,585	\$ 2,037,502,362
2. Current Year to Date General Account Total Collateral Pledged	2,832,383,966	2,725,488,585	2,037,502,362
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 2,802,832,372	\$ 2,747,702,589	\$ 2,000,366,362

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	2,037,502,362	2,037,502,362	0	\$ 2,037,502,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 2,037,502,362	\$ 2,037,502,362	\$ 0	\$ 2,037,502,362

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established

NOTES TO FINANCIAL STATEMENTS

(a) Debt	\$	0	\$	0	\$	0	XXX
(b) Funding Agreements		1,991,177,362		1,991,177,362		0	\$ 1,991,177,362
(c) Other		0		0		0	XXX
(d) Aggregate Total (a+b+c)	\$	1,991,177,362	\$	1,991,177,362	\$	0	\$ 1,991,177,362

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

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	2,037,502,362	2,037,502,362	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	2,037,502,362	2,037,502,362	0

c. FHLB – Prepayment Obligations

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

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

- A. Defined Benefit Plan
NONE
- B. Investment Policies and Strategies
N/A
- C. Fair Value of Plan Assets
N/A
- D. Basis Used to Determine Expected Long-Term Rate-of-Return
N/A
- E. Defined Contribution Plans
No significant changes
- F. Multiemployer Plans
N/A
- G. Consolidated/Holding Company Plans
No significant changes
- H. Postemployment Benefits and Compensated Absences
NONE
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
N/A

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

On March 11, 2020, the World Health Organization declared COVID-19 a pandemic, and national governments have implemented a range of policies and actions to combat it. The extent of the impact of COVID-19 on world economics and the Company are highly uncertain and cannot be predicted at this time. A severe pandemic may cause significant volatility in global financial markets, disruptions to commerce and reduced economic activity. The resulting macroeconomic conditions could materially and adversely affect the Company's cash flows, as well as the value and liquidity of its invested assets. In addition, the Company's mortality and/or morbidity experience could be adversely affected by the COVID-19 pandemic.

Note 15 – Leases

No significant changes

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

No significant changes

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

- A. Transfers of Receivables Reported as Sales
N/A
- B. Transfer and Servicing of Financial Assets
N/A
- C. Wash Sales

NOTES TO FINANCIAL STATEMENTS

NONE

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

NONE

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

NONE

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stock	\$ 4,470,377	\$ 0	\$ 87,124,000	\$ 1,483,092	\$ 93,077,469
Bonds	\$ 0	\$ 13,207,899	\$ 0	\$ 0	\$ 13,207,899
Derivatives	\$ 5,143,003	\$ 308,157,412	\$ 0	\$ 0	\$ 313,300,415
Other Invested Assets	\$ 0	\$ 0	\$ 0	\$ 681,149,903	\$ 681,149,903
Cash, Cash Equivalents, and Short-Term Investments	\$ 55,774,286	\$ 5,061,932	\$ 0	\$ 0	\$ 60,836,218
Total	\$ 65,387,666	\$ 326,427,243	\$ 87,124,000	\$ 682,632,995	\$ 1,161,571,904
Liabilities at Fair Value					
Derivatives	\$ 0	\$ 187,229,626	\$ 0	\$ 0	\$ 187,229,626
Total	\$ 0	\$ 187,229,626	\$ 0	\$ 0	\$ 187,229,626

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Period
a. Assets										
Common stocks	\$ 86,542,100	\$ 0	\$ 0	\$ 0	\$ 0	\$ 581,900	\$ 0	\$ 0	\$ 0	\$ 87,124,000
Total	\$ 86,542,100	\$ 0	\$ 0	\$ 0	\$ 0	\$ 581,900	\$ 0	\$ 0	\$ 0	\$ 87,124,000
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(3) Policies when Transfers Between Levels are Recognized

The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Bonds are valued using cash flow models based on appropriate observable inputs such as market quotes, yield curves, interest rates, and spreads. These securities are generally categorized in Level 2 of the fair value hierarchy; in instances where significant inputs are unobservable, they are categorized as Level 3.

Common stocks - Common stocks consist mainly of mutual funds that are traded daily and have a net asset value. These securities are not categorized in the fair value hierarchy. For FHLB common stock par value approximates fair value and are categorized as Level 3.

Derivative assets and liabilities – Derivative assets and liabilities include option, futures, and swaption contracts. Fair value of these over the counter (“OTC”) derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs, observed from actively quoted markets and is widely accepted by the financial services industry. A substantial majority of the Company’s OTC derivative products use pricing models and are categorized as Level 2 of the fair value hierarchy.

Other invested assets - Investments in limited partnerships are included in other invested assets. Limited partnerships do not have a readily determinable fair value, and as such, the Company values them at its prorata share of the limited partnership’s NAV, or its equivalent. Investments in limited partnerships are not categorized in the fair value hierarchy.

Short term investments – Money markets included in short term investments are valued using NAV as a practical expedient.

(5) Fair Value Disclosures for Derivative Assets and Liabilities

For additional information on derivatives see 20(A)1-4 above.

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

N/A

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 16,817,470,579	\$ 16,522,186,747	\$ 13,763,443	\$ 16,493,549,071	\$ 310,158,065	\$ 0	\$ 0
Preferred Stock	\$ 6,794,637	\$ 7,050,000	\$ 0	\$ 6,794,637	\$ 0	\$ 0	\$ 0
Common Stock	\$ 93,077,469	\$ 93,077,469	\$ 4,470,377	\$ 0	\$ 87,124,000	\$ 1,483,092	\$ 0
Mortgage Loans	\$ 3,378,201,848	\$ 3,336,068,026	\$ 0	\$ 0	\$ 3,378,201,848	\$ 0	\$ 0
Cash, Cash Equivalents & Short Term Investments	\$ 60,836,218	\$ 60,836,218	\$ 55,774,286	\$ 5,061,932	\$ 0	\$ 0	\$ 0
Derivative Asset	\$ 313,300,415	\$ 313,300,415	\$ 5,143,003	\$ 308,157,412	\$ 0	\$ 0	\$ 0
Surplus Notes	\$ 128,472,814	\$ 96,596,148	\$ 0	\$ 128,472,814	\$ 0	\$ 0	\$ 0
Other Invested Assets	\$ 790,375,067	\$ 790,375,067	\$ 0	\$ 0	\$ 0	\$ 681,149,903	\$ 109,225,163
Derivative Liability	\$ 187,229,626	\$ 187,229,626	\$ 0	\$ 187,229,626	\$ 0	\$ 0	\$ 0

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 109,225,163	0.0		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at March 31, 2020	Unfunded Commitments as of March 31, 2020	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	1,483,092	-	Not Applicable	Not Applicable
Other Invested Assets	681,149,903	510,910,461	Not Applicable	Not Applicable

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

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 – Intercompany Pooling Arrangements

NONE

Note 27 – Structured Settlements

NONE

Note 28 – Health Care Receivables

N/A

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

N/A

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

No significant changes

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

No significant changes

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes

Note 35 – Separate Accounts

N/A

Note 36 – Loss/Claim Adjustment Expenses

NOTES TO FINANCIAL STATEMENTS

N/A

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/11/2016

- 6.4 By what department or departments?
Texas Department of Insurance

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

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

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 42,356,840
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	0	0
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	100,000	100,000
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 100,000	\$ 100,000
	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	4 Chase Metrotech Center, Floor 14, Brooklyn, NY 11245

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Sentinel Asset Management, Inc.	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	54930080I7ZBDR2FWI52	SEC	DS

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		Amount
1.1	Long-term mortgages in good standing		
1.11	Farm mortgages.....	\$	0
1.12	Residential mortgages.....	\$	0
1.13	Commercial mortgages.....	\$	3,336,068,029
1.14	Total mortgages in good standing.....	\$	3,336,068,029
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$	0
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$	0
1.32	Residential mortgages.....	\$	0
1.33	Commercial mortgages.....	\$	0
1.34	Total mortgages with interest overdue more than three months.....	\$	0
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$	0
1.42	Residential mortgages.....	\$	0
1.43	Commercial mortgages.....	\$	0
1.44	Total mortgages in process of foreclosure.....	\$	0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	3,336,068,029
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$	0
1.62	Residential mortgages.....	\$	0
1.63	Commercial mortgages.....	\$	0
1.64	Total mortgages foreclosed and transferred to real estate.....	\$	0
2.	Operating Percentages:		
2.1	A&H loss percent.....		0.0
2.2	A&H cost containment percent.....		0.0
2.3	A&H expense percent excluding cost containment expenses.....		0.0
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$	0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X]	No []
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes []	No []

Fraternal Benefit Societies Only:

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

- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
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NONE

Life Insurance Company of the Southwest

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1.	States, Etc.	AL	L	Life Contracts		Direct Business Only				
				Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
2.	Alabama	AL	L	1,792,440	4,216,177	44	0	6,008,661	80,000	
3.	Alaska	AK	L	335,164	5,550	40	0	340,754	0	
4.	Arizona	AZ	L	6,844,821	4,112,170	70	0	10,957,060	17,419	
5.	Arkansas	AR	L	1,025,679	1,007,155	33	0	2,032,867	0	
6.	California	CA	L	118,527,373	97,322,455	170	0	215,849,998	0	
7.	Colorado	CO	L	6,157,990	2,311,736	233	0	8,469,959	8,536	
8.	Connecticut	CT	L	3,925,306	292,710	0	0	4,218,016	0	
9.	Delaware	DE	L	1,378,264	669,463	0	0	2,047,727	0	
10.	District of Columbia	DC	L	1,287,221	1,492,667	0	0	2,779,888	0	
11.	Florida	FL	L	28,862,938	34,829,062	53	0	63,692,052	30,264	
12.	Georgia	GA	L	8,818,162	11,900,220	13	0	20,718,395	0	
13.	Hawaii	HI	L	4,638,093	3,296,276	0	0	7,934,369	0	
14.	Idaho	ID	L	503,315	172,734	13	0	676,062	0	
15.	Illinois	IL	L	8,032,737	4,457,832	0	0	12,490,568	17,064	
16.	Indiana	IN	L	1,188,800	2,035,097	10	0	3,223,907	0	
17.	Iowa	IA	L	761,465	382,537	0	0	1,144,003	0	
18.	Kansas	KS	L	664,273	595,426	69	0	1,259,768	0	
19.	Kentucky	KY	L	3,557,255	76,221	0	0	3,633,476	0	
20.	Louisiana	LA	L	2,079,623	3,850,852	1,994	0	5,932,469	0	
21.	Maine	ME	L	210,817	1,550,181	0	0	1,760,998	0	
22.	Maryland	MD	L	11,926,103	6,379,030	0	0	18,305,133	0	
23.	Massachusetts	MA	L	4,201,749	869,815	0	0	5,071,564	0	
24.	Michigan	MI	L	5,682,249	17,717,355	13	0	23,399,617	0	
25.	Minnesota	MN	L	4,770,123	137,035	0	0	4,907,158	0	
26.	Mississippi	MS	L	1,499,764	498,035	92	0	1,997,891	0	
27.	Missouri	MO	L	2,142,248	1,084,002	23	0	3,226,273	0	
28.	Montana	MT	L	208,449	18,982	41	0	227,472	0	
29.	Nebraska	NE	L	314,445	88,128	23	0	402,596	0	
30.	Nevada	NV	L	7,658,310	10,661,451	0	0	18,319,762	0	
31.	New Hampshire	NH	L	310,549	1,154,351	0	0	1,464,900	0	
32.	New Jersey	NJ	L	8,202,993	6,164,378	0	0	14,367,371	32,898	
33.	New Mexico	NM	L	814,748	681,870	241	0	1,496,859	0	
34.	New York	NY	N	3,927,146	305,589	0	0	4,232,734	0	
35.	North Carolina	NC	L	11,112,642	18,304,023	13	0	29,416,678	90,366	
36.	North Dakota	ND	L	233,660	25,670	14	0	259,345	0	
37.	Ohio	OH	L	5,149,589	6,252,068	0	0	11,401,657	172,752	
38.	Oklahoma	OK	L	1,332,687	2,274,894	1,057	0	3,608,639	0	
39.	Oregon	OR	L	1,598,409	72,036	0	0	1,670,446	0	
40.	Pennsylvania	PA	L	5,434,988	4,880,312	0	0	10,315,301	0	
41.	Rhode Island	RI	L	902,934	278,599	0	0	1,181,532	0	
42.	South Carolina	SC	L	1,951,524	5,735,316	22	0	7,686,862	0	
43.	South Dakota	SD	L	94,474	20,244	0	0	114,718	0	
44.	Tennessee	TN	L	2,370,471	3,786,660	0	0	6,157,130	0	
45.	Texas	TX	L	37,533,445	66,769,977	6,602	0	104,310,024	8,960	
46.	Utah	UT	L	3,762,625	5,221,787	179	0	8,984,592	0	
47.	Vermont	VT	L	474,892	2,198,260	0	0	2,673,152	0	
48.	Virginia	VA	L	9,609,409	4,187,833	0	0	13,797,243	7,970	
49.	Washington	WA	L	4,340,657	998,592	13	0	5,339,262	0	
50.	West Virginia	WV	L	185,758	1,016,465	0	0	1,202,223	0	
51.	Wisconsin	WI	L	5,925,878	345,528	0	0	6,271,406	0	
52.	Wyoming	WY	L	357,567	24,396	23	0	381,985	0	
53.	American Samoa	AS	N	0	0	0	0	0	0	
54.	Guam	GU	N	0	0	0	0	0	0	
55.	Puerto Rico	PR	N	13,519	2,159	0	0	15,678	0	
56.	US Virgin Islands	VI	N	593	0	0	0	593	0	
57.	Northern Mariana Islands	MP	N	0	0	0	0	0	0	
58.	Canada	CAN	N	0	0	0	0	0	0	
59.	Aggregate Other Alien	OT	XXX	968,187	16,050	0	0	984,237	0	
90.	Subtotal	XXX		345,604,521	342,747,409	11,095	0	688,363,025	466,230	
91.	Reporting entity contributions for employee benefit plans	XXX		0	0	0	0	0	0	
92.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		8,491	0	0	0	8,491	0	
93.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0	0	
94.	Premium or annuity considerations waived under disability or other contract provisions	XXX		247,444	0	0	0	247,444	0	
95.	Aggregate other amounts not allocable by State	XXX		0	0	0	0	0	0	
96.	Totals (Direct Business)	XXX		345,860,455	342,747,409	11,095	0	688,618,959	466,230	
97.	Plus Reinsurance Assumed	XXX		0	0	0	0	0	0	
98.	Totals (All Business)	XXX		345,860,455	342,747,409	11,095	0	688,618,959	466,230	
99.	Less Reinsurance Ceded	XXX		66,441,010	27,086,939	0	0	93,527,949	0	
99.	Totals (All Business) less Reinsurance Ceded	XXX		279,419,445	315,660,469	11,095	0	595,091,010	466,230	

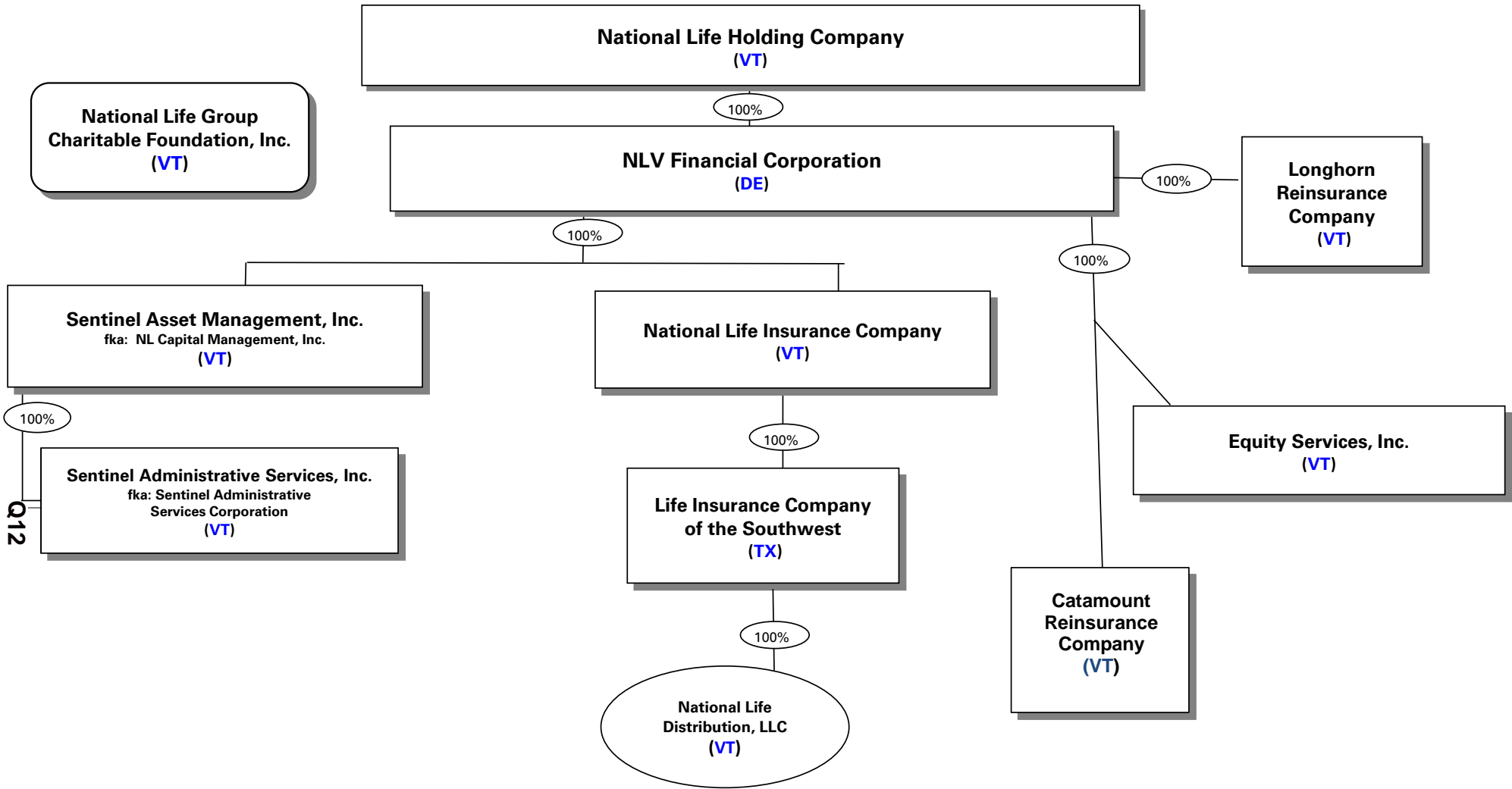
DETAILS OF WRITE-INS

58001.	Other Alien	XXX		968,187	16,050	0	0	984,237	0
58002.		XXX		0	0	0	0	0	0
58003.		XXX		0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX		968,187	16,050	0	0	984,237	0
9401.		XXX		0	0	0	0	0	0
9402.		XXX		0	0	0	0	0	0
9403.		XXX		0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX		0	0	0	0	0	0

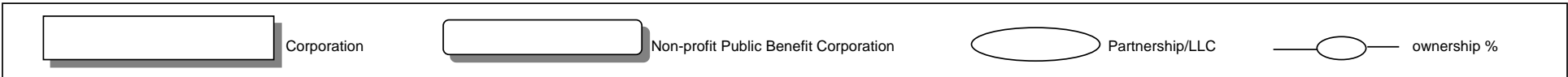
(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 50
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0

R - Registered - Non-domiciled RRGs..... 0
 Q - Qualified - Qualified or accredited reinsurer..... 0
 N - None of the above - Not allowed to write business in the state..... 7



Q12



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0000	National Life Group.....	00000..	03-0359221..	.....0	.....0	.....	National Life Holding Company.....	VT.....	UIP.....	.....	Board.....	.....0.000	.....	.....N.....	0.....
0000	National Life Group.....	00000..	20-4818866..	.....0	.....0	.....	National Life Group Charitable Foundation, Inc.	VT.....	NIA.....	National Life Holding Company.....	Management....	...100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000..	03-0359222..	.....0	.....0	.....	NLV Financial Corporation.....	DE.....	UIP.....	National Life Holding Company.....	Board.....	.....0.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	66680..	03-0144090..	.....0	.....0	.....	National Life Insurance Company.....	VT.....	UDP.....	NLV Financial Corporation.....	Board.....	.....0.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	65528..	75-0953004..	.....0	.....0	.....	Life Insurance Company of the Southwest.....	TX.....	RE.....	National Life Insurance Company.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000..	03-0221140..	.....0	.....0	.....	Sentinel Asset Management, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Board.....	.....0.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000..	03-0316212..	.....0	.....0	.....	Sentinel Administrative Services, Inc.....	VT.....	NIA.....	Sentinel Asset Management, Inc.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000..	03-0221141..	.....0	.....0	.....	Equity Services, Inc.....	VT.....	NIA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....
0000	National Life Group.....	00000..	47-3406482..	.....0	.....0	.....	National Life Distribution, LLC.....	VT.....	DS.....	Life Insurance Company of the Southwest.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	15803..	47-4708436..	.....0	.....0	.....	Catamount Reinsurance Company.....	VT.....	IA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....
0634	National Life Group.....	16057..	81-3685613..	.....0	.....0	.....	Longhorn Reinsurance Company.....	VT.....	IA.....	NLV Financial Corporation.....	Ownership.....	...100.000	National Life Holding Company.....	.....N.....	0.....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



Statement as of March 31, 2020 of the **Life Insurance Company of the Southwest**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Leasehold Improvements.....	127,887	127,887	0	0
2505. Prepaid Expenses.....	478,126	478,126	0	0
2597. Summary of remaining write-ins for Line 25.....	606,013	606,013	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	0	191,834
2597. Summary of remaining write-ins for Line 25.....	0	191,834

Life Insurance Company of the Southwest

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	3,500,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	(30,613)
5. Deduct amounts received on disposals.....	0	3,469,387
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	3,224,899,279	3,185,648,082
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	146,608,965	355,033,532
2.2 Additional investment made after acquisition.....	8,655,642	22,696,074
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	44,095,862	338,478,409
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,336,068,024	3,224,899,279
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	3,336,068,024	3,224,899,279
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	3,336,068,024	3,224,899,279

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	868,115,986	744,199,776
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	(353,470)	50,228,181
2.2 Additional investment made after acquisition.....	43,955,704	185,874,983
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	27,066	103,032
5. Unrealized valuation increase (decrease).....	(8,383,910)	(18,570,317)
6. Total gain (loss) on disposals.....	(3,023)	(86,831)
7. Deduct amounts received on disposals.....	9,910,066	68,337,791
8. Deduct amortization of premium and depreciation.....	6,034,268	25,744,954
9. Total foreign exchange change in book/adjusted carrying value.....	(442,807)	449,907
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	886,971,212	868,115,986
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	886,971,212	868,115,986

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	16,483,640,800	14,601,739,138
2. Cost of bonds and stocks acquired.....	651,385,367	3,676,093,766
3. Accrual of discount.....	2,725,573	11,018,390
4. Unrealized valuation increase (decrease).....	(5,476,275)	1,324,377
5. Total gain (loss) on disposals.....	1,379,930	11,870,463
6. Deduct consideration for bonds and stocks disposed of.....	503,744,575	1,791,240,207
7. Deduct amortization of premium.....	7,125,256	23,840,832
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	2,075,130	19,703,634
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,603,805	16,379,339
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	16,622,314,239	16,483,640,800
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	16,622,314,239	16,483,640,800

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	9,516,427,995	310,941,176	216,151,617	(169,209,648)	9,442,007,906			9,516,427,995
2. NAIC 2 (a).....	6,251,610,860	299,710,391	191,314,438	66,363,130	6,426,369,943			6,251,610,860
3. NAIC 3 (a).....	437,077,531	29,385,283	64,577,283	87,295,726	489,181,257			437,077,531
4. NAIC 4 (a).....	129,095,530	9,766,617	19,962,783	5,696,861	124,596,225			129,095,530
5. NAIC 5 (a).....	36,693,628	0	2,232,553	(2,093,122)	32,367,953			36,693,628
6. NAIC 6 (a).....	12,584,627	0	879,116	1,019,876	12,725,387			12,584,627
7. Total Bonds.....	16,383,490,171	649,803,467	495,117,790	(10,927,177)	16,527,248,671	0	0	16,383,490,171
PREFERRED STOCK								
8. NAIC 1.....	11,700,000	1,000,000	5,650,000	(7,050,000)	0			11,700,000
9. NAIC 2.....	0	0	0	7,050,000	7,050,000			0
10. NAIC 3.....	0	0	0	0	0			0
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	11,700,000	1,000,000	5,650,000	0	7,050,000	0	0	11,700,000
15. Total Bonds and Preferred Stock.....	16,395,190,171	650,803,467	500,767,790	(10,927,177)	16,534,298,671	0	0	16,395,190,171

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....2,393,194; NAIC 4 \$.....2,668,738; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	5,061,932	XXX.....	5,006,235	149,570	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	5,052,766	8,000,044
2. Cost of short-term investments acquired.....	0	8,423,803
3. Accrual of discount.....	16,117	46,915
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	53	7,454
6. Deduct consideration received on disposals.....	7,003	11,425,406
7. Deduct amortization of premium.....	0	44
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	5,061,933	5,052,766
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	5,061,933	5,052,766

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	453,536,003
2. Cost paid/(consideration received) on additions.....	90,473,101
3. Unrealized valuation increase/(decrease).....	(355,041,327)
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	28,603,908
6. Considerations received/(paid) on terminations.....	96,643,914
7. Amortization.....	0
8. Adjustment to the book/adjusted carrying value of hedge item.....	0
9. Total foreign exchange change in book/adjusted carrying value.....	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	120,927,770
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	<u>120,927,770</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	12,645,375
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(7,502,346)
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	(527,110)
3.12 Section 1, Column 15, prior year.....	506,265
	<u>(1,033,375)</u>
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
	<u>(1,033,375)</u>
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	(527,110)
3.24 Section 1, Column 19, prior year.....	506,265
3.25 SSAP No. 108 adjustments.....	0
	<u>(1,033,375)</u>
3.3 Subtotal (Line 3.1 minus Line 3.2).....	(0)
4.1 Cumulative variation margin on terminated contracts during the year.....	(10,572,970)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(10,572,970)
4.23 SSAP No. 108 adjustments.....	0
	<u>(10,572,970)</u>
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	5,143,029
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>5,143,029</u>

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	120,927,791
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	5,143,003
3.	Total (Line 1 plus Line 2).....	126,070,794
4.	Part D, Section 1, Column 5.....	313,300,414
5.	Part D, Section 1, Column 6.....	(187,229,619)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	82,301,041
8.	Part B, Section 1, Column 13.....	5,143,003
9.	Total (Line 7 plus Line 8).....	87,444,044
10.	Part D, Section 1, Column 8.....	293,879,193
11.	Part D, Section 1, Column 9.....	(206,435,149)
12.	Total (Line 9 minus Line 10 minus Line 11).....	(0)
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	2,611,580
14.	Part B, Section 1, Column 20.....	1,128,000
15.	Part D, Section 1, Column 11.....	3,739,580
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	124,550,000
2. Cost of cash equivalents acquired.....	337,900,000	1,622,900,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	313,600,000	1,747,450,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	24,300,000	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	24,300,000	0

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
Mortgages in Good Standing - Commercial Mortgages - All Other									
0210837	HALTOM CITY		TX		01/10/2020	3.300	15,600,000	.0	28,730,000
0210840	FAIRFIELD		CT		02/05/2020	3.470	5,700,000	.0	22,500,000
0210841	FAIRFIELD		CT		01/30/2020	3.470	3,000,000	.0	19,300,000
0210842	FAIRFIELD		CT		01/30/2020	3.470	2,500,000	.0	6,500,000
0210843	MINNEAPOLIS		MN		01/07/2020	3.100	23,850,000	.0	56,300,000
0210844	SAN ANTONIO		TX		02/20/2020	3.280	15,000,000	.0	28,000,000
0210845	MADISON		WI		03/31/2020	3.680	13,000,000	.0	19,900,000
0210846	MINNEAPOLIS		MN		03/03/2020	3.400	30,300,000	.0	50,600,000
0210849	COLUMBIA		MD		03/27/2020	3.000	23,500,000	.0	42,800,000
0210850	HEBRON		KY		03/26/2020	3.330	12,900,000	.0	20,700,000
210822C	FORT WORTH		TX		03/28/2019	5.000	.0	1,849,569	27,200,000
210823C	FORT WORTH		TX		03/28/2019	5.000	.0	4,074,114	67,300,000
210826C	JACKSONVILLE		FL		08/23/2019	5.000	.0	2,731,959	25,350,000
210852C	DENTON		TX		03/05/2020	5.000	1,258,965	.0	37,200,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other					XXX	XXX	146,608,965	8,655,642	452,380,000
0899999. Total - Mortgages in Good Standing					XXX	XXX	146,608,965	8,655,642	452,380,000
3399999. Total Mortgages					XXX	XXX	146,608,965	8,655,642	452,380,000

QE02

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																	
0210292	VIRGINIA BEACH	VA		03/28/2001	01/22/2020	1,326,686	.0	.0	.0	.0	.0	.0	1,313,336	1,313,336	.0	.0	.0
0210548	COLUMBUS	OH		11/24/2010	03/02/2020	6,426,918	.0	.0	.0	.0	.0	.0	6,357,759	6,357,759	.0	.0	.0
0210752	COLUMBIA	MD		06/21/2017	03/27/2020	23,500,000	.0	.0	.0	.0	.0	.0	23,500,000	23,500,000	.0	.0	.0
0199999. Total - Mortgages Closed by Repayment						31,253,604	.0	.0	.0	.0	.0	.0	31,171,095	31,171,095	.0	.0	.0
Mortgages With Partial Repayments																	
0210292	VIRGINIA BEACH	VA		03/28/2001		1,326,686	.0	.0	.0	.0	.0	.0	.0	13,350	.0	.0	.0
0210324	INWOOD	WV		02/13/2003		1,482,700	.0	.0	.0	.0	.0	.0	.0	31,727	.0	.0	.0
0210326	NORFOLK	VA		12/18/2001		492,964	.0	.0	.0	.0	.0	.0	.0	55,117	.0	.0	.0
0210411	ABERDEEN	MD		09/28/2005		2,797,332	.0	.0	.0	.0	.0	.0	.0	41,763	.0	.0	.0
0210421	CENTERVILLE	OH		02/28/2006		709,097	.0	.0	.0	.0	.0	.0	.0	137,955	.0	.0	.0
0210430	OAK PARK	IL		12/08/2005		4,584,352	.0	.0	.0	.0	.0	.0	.0	105,618	.0	.0	.0
0210469	GASTONIA	NC		12/11/2006		1,393,343	.0	.0	.0	.0	.0	.0	.0	11,537	.0	.0	.0
0210471	LOVELAND	CO		12/20/2006		4,149,758	.0	.0	.0	.0	.0	.0	.0	56,077	.0	.0	.0
0210487	MASON	OH		09/28/2007		2,728,328	.0	.0	.0	.0	.0	.0	.0	34,768	.0	.0	.0
0210499	BLOOMFIELD HILLS	MI		10/03/2007		7,410,284	.0	.0	.0	.0	.0	.0	.0	45,436	.0	.0	.0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
0210509	WOODLAWN	MD		01/18/2008		3,285,952	0	0	0	0	0	0	39,976	0	0	0
0210540	BRECKSVILLE	OH		08/17/2010		9,721,889	0	0	0	0	0	0	88,435	0	0	0
0210541	BRECKSVILLE	OH		08/17/2010		854,341	0	0	0	0	0	0	13,064	0	0	0
0210542	HOUSTON	TX		11/05/2010		11,712,999	0	0	0	0	0	0	68,553	0	0	0
0210544	SPOKANE	WA		09/14/2010		4,014,966	0	0	0	0	0	0	143,794	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		3,852,881	0	0	0	0	0	0	23,262	0	0	0
0210548	COLUMBUS	OH		11/24/2010		6,426,918	0	0	0	0	0	0	69,159	0	0	0
0210550	KATY	TX		04/06/2011		11,499,434	0	0	0	0	0	0	109,511	0	0	0
0210551	W CONSHOHOCKEN	PA		02/07/2011		9,291,142	0	0	0	0	0	0	60,684	0	0	0
0210552	KNOXVILLE	TN		12/30/2010		6,582,221	0	0	0	0	0	0	63,438	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		4,834,802	0	0	0	0	0	0	43,949	0	0	0
0210557	WOODLAWN	MD		03/30/2011		5,509,480	0	0	0	0	0	0	51,271	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		10,027,501	0	0	0	0	0	0	92,099	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		13,683,864	0	0	0	0	0	0	126,133	0	0	0
0210568	LEXINGTON	KY		10/06/2011		7,940,209	0	0	0	0	0	0	76,800	0	0	0
0210570	TULSA	OK		09/01/2011		6,825,068	0	0	0	0	0	0	43,705	0	0	0
0210572	HANOVER	MD		11/01/2011		8,591,814	0	0	0	0	0	0	80,193	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,435,797	0	0	0	0	0	0	39,622	0	0	0
0210577	LOVELAND	CO		12/08/2011		4,996,917	0	0	0	0	0	0	30,805	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,472,552	0	0	0	0	0	0	84,886	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,027,699	0	0	0	0	0	0	64,273	0	0	0
0210589	BOULDER	CO		04/11/2012		14,120,651	0	0	0	0	0	0	81,617	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		12,229,143	0	0	0	0	0	0	78,698	0	0	0
0210592	PLANO	TX		04/12/2012		11,670,242	0	0	0	0	0	0	72,506	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,205,022	0	0	0	0	0	0	64,803	0	0	0
0210605	MILFORD	MI		05/31/2012		4,204,037	0	0	0	0	0	0	116,359	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		11,242,822	0	0	0	0	0	0	71,393	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,068,306	0	0	0	0	0	0	37,759	0	0	0
0210608	DALLAS	TX		08/02/2012		12,012,461	0	0	0	0	0	0	79,262	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,027,972	0	0	0	0	0	0	84,971	0	0	0
0210611	PORTLAND	OR		09/21/2012		15,968,605	0	0	0	0	0	0	86,754	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,190,638	0	0	0	0	0	0	36,505	0	0	0
0210613	TULSA	OK		10/04/2012		13,896,140	0	0	0	0	0	0	93,042	0	0	0
0210614	NASHVILLE	TN		12/11/2012		10,782,950	0	0	0	0	0	0	100,913	0	0	0
0210617	NASHVILLE	TN		12/26/2012		11,924,082	0	0	0	0	0	0	108,557	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,384,965	0	0	0	0	0	0	67,486	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,469,882	0	0	0	0	0	0	107,404	0	0	0
0210624	SANDY	UT		06/03/2013		6,224,506	0	0	0	0	0	0	56,250	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,063,068	0	0	0	0	0	0	81,796	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		5,693,127	0	0	0	0	0	0	143,499	0	0	0
0210630	VERONA	WI		06/19/2013		9,151,195	0	0	0	0	0	0	59,641	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210631	JACKSONVILLE BEACH	FL		07/01/2013		17,603,280	0	0	0	0	0	0	0	114,802	0	0	0
0210632	FULTON	MD		07/25/2013		5,104,152	0	0	0	0	0	0	0	45,066	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,714,495	0	0	0	0	0	0	0	56,833	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		7,855,849	0	0	0	0	0	0	0	51,129	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,694,078	0	0	0	0	0	0	0	68,301	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,723,740	0	0	0	0	0	0	0	58,554	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,149,014	0	0	0	0	0	0	0	76,050	0	0	0
0210646	FARMINGTON	UT		11/05/2013		10,153,140	0	0	0	0	0	0	0	62,848	0	0	0
0210652	MEDFORD	MA		02/04/2014		21,783,484	0	0	0	0	0	0	0	131,737	0	0	0
0210653	OMAHA	NE		01/29/2014		7,871,121	0	0	0	0	0	0	0	65,103	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		10,307,358	0	0	0	0	0	0	0	78,175	0	0	0
0210656	TIMONIUM	MD		05/13/2014		11,530,264	0	0	0	0	0	0	0	87,450	0	0	0
0210657	PLANO	TX		03/11/2014		7,026,639	0	0	0	0	0	0	0	58,630	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		6,854,386	0	0	0	0	0	0	0	45,581	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,768,874	0	0	0	0	0	0	0	11,763	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,766,714	0	0	0	0	0	0	0	38,270	0	0	0
0210662	FULTON	MD		06/27/2014		4,355,482	0	0	0	0	0	0	0	33,930	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,776,043	0	0	0	0	0	0	0	38,275	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,085,616	0	0	0	0	0	0	0	61,725	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		8,949,690	0	0	0	0	0	0	0	38,196	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		15,173,662	0	0	0	0	0	0	0	84,625	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,138,526	0	0	0	0	0	0	0	46,114	0	0	0
0210669	MEQUON	WI		09/30/2014		3,277,662	0	0	0	0	0	0	0	25,754	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,151,706	0	0	0	0	0	0	0	32,621	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,758,386	0	0	0	0	0	0	0	29,531	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		17,025,713	0	0	0	0	0	0	0	104,181	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,331,057	0	0	0	0	0	0	0	53,849	0	0	0
0210677	WAYZATA	MN		12/03/2014		16,002,647	0	0	0	0	0	0	0	131,476	0	0	0
0210678	VISTA	CA		12/10/2014		9,787,569	0	0	0	0	0	0	0	54,575	0	0	0
0210679	NEEDHAM	MA		12/12/2014		7,196,427	0	0	0	0	0	0	0	85,260	0	0	0
0210680	OWASSO	OK		12/15/2014		18,173,007	0	0	0	0	0	0	0	103,265	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,022,780	0	0	0	0	0	0	0	83,766	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,094,462	0	0	0	0	0	0	0	65,008	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		15,966,532	0	0	0	0	0	0	0	91,861	0	0	0
0210684	FULTON	MD		05/13/2015		5,029,151	0	0	0	0	0	0	0	40,734	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		15,654,396	0	0	0	0	0	0	0	124,640	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		10,081,348	0	0	0	0	0	0	0	56,193	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,695,532	0	0	0	0	0	0	0	49,806	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,317,277	0	0	0	0	0	0	0	42,220	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		21,984,770	0	0	0	0	0	0	0	128,438	0	0	0
0210690	W DES MOINES	IA		07/17/2015		12,639,236	0	0	0	0	0	0	0	72,985	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		14,244,819	0	0	0	0	0	0	0	169,806	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
0210693	SCOTTSDALE	AZ		10/05/2015		22,877,673	0	0	0	0	0	0	119,915	0	0	0
0210694	LINCOLN	NE		08/25/2015		13,789,673	0	0	0	0	0	0	109,503	0	0	0
0210695	BOULDER	CO		08/31/2015		31,007,176	0	0	0	0	0	0	164,135	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		32,893,978	0	0	0	0	0	0	175,152	0	0	0
0210697	ELEN PRAIRIE	MN		10/05/2015		17,651,897	0	0	0	0	0	0	95,194	0	0	0
0210698	MURRAY	UT		10/02/2015		21,241,473	0	0	0	0	0	0	106,746	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,886,825	0	0	0	0	0	0	57,876	0	0	0
0210700	ST LOUIS	MO		10/08/2015		6,249,510	0	0	0	0	0	0	33,000	0	0	0
0210701	DES PERES	MO		10/21/2015		15,623,938	0	0	0	0	0	0	78,727	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,726,189	0	0	0	0	0	0	51,862	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		14,877,975	0	0	0	0	0	0	109,076	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		17,723,561	0	0	0	0	0	0	130,691	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,123,542	0	0	0	0	0	0	69,299	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		26,601,836	0	0	0	0	0	0	131,568	0	0	0
0210720	MADISON	WI		06/20/2016		9,347,497	0	0	0	0	0	0	51,148	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		10,050,875	0	0	0	0	0	0	74,546	0	0	0
0210725	URBANDALE	IA		09/01/2016		26,786,210	0	0	0	0	0	0	161,606	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,815,274	0	0	0	0	0	0	96,330	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		13,713,853	0	0	0	0	0	0	105,190	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		30,715,789	0	0	0	0	0	0	195,489	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,365,579	0	0	0	0	0	0	48,151	0	0	0
0210737	FORT MILL	SC		10/25/2016		28,915,784	0	0	0	0	0	0	158,028	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		11,137,965	0	0	0	0	0	0	80,593	0	0	0
0210747	BOSTON	MA		01/17/2017		12,805,163	0	0	0	0	0	0	59,682	0	0	0
0210748	CONCORD	NH		05/01/2017		6,557,869	0	0	0	0	0	0	45,276	0	0	0
0210749	CONCORD	NH		05/01/2017		13,771,542	0	0	0	0	0	0	95,078	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		10,168,764	0	0	0	0	0	0	45,940	0	0	0
0210751	ASHBURN	VA		05/23/2017		13,212,720	0	0	0	0	0	0	83,858	0	0	0
0210757	PAPILLION	NE		08/30/2017		21,098,520	0	0	0	0	0	0	105,192	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		12,062,647	0	0	0	0	0	0	80,383	0	0	0
0210760	REDMOND	WA		11/08/2017		17,293,472	0	0	0	0	0	0	114,096	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		27,918,557	0	0	0	0	0	0	128,212	0	0	0
0210762	OXFORD	OH		11/01/2017		18,253,085	0	0	0	0	0	0	125,055	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		20,361,376	0	0	0	0	0	0	302,828	0	0	0
0210766	DENVER	CO		12/18/2017		11,877,094	0	0	0	0	0	0	57,587	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		17,313,624	0	0	0	0	0	0	161,789	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,230,633	0	0	0	0	0	0	42,085	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		13,067,490	0	0	0	0	0	0	64,203	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		19,256,886	0	0	0	0	0	0	121,887	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		21,354,496	0	0	0	0	0	0	138,456	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,576,588	0	0	0	0	0	0	73,162	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8-13 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
0210790	BEAVERTON	OR		06/26/2018		6,665,328	0	0	0	0	0	0	61,030	0	0	0	
0210791	WILSONVILLE	OR		06/26/2018		13,517,929	0	0	0	0	0	0	87,866	0	0	0	
0210796	STAMFORD	CT		07/11/2018		7,858,246	0	0	0	0	0	0	46,956	0	0	0	
0210797	OMAHA	NE		06/15/2018		13,549,580	0	0	0	0	0	0	82,429	0	0	0	
0210798	ANNAPOLIS	MD		07/10/2018		10,678,554	0	0	0	0	0	0	62,507	0	0	0	
0210799	SCOTTSDALE	AZ		06/26/2018		25,328,692	0	0	0	0	0	0	104,310	0	0	0	
0210800	NEW ALBANY	OH		07/19/2018		31,525,942	0	0	0	0	0	0	189,146	0	0	0	
0210803	DALLAS	TX		12/30/2008		3,732,118	0	0	0	0	0	0	20,653	0	0	0	
0210804	DALLAS	TX		12/30/2008		9,330,302	0	0	0	0	0	0	51,631	0	0	0	
0210809	POMONA	CA		11/07/2018		7,190,310	0	0	0	0	0	0	29,283	0	0	0	
0210813	LENEXA	KS		01/28/2019		14,046,285	0	0	0	0	0	0	78,090	0	0	0	
0210815	ST PAUL	MN		04/09/2019		8,511,114	0	0	0	0	0	0	34,052	0	0	0	
0210819	LOUISVILLE	KY		05/01/2019		9,809,339	0	0	0	0	0	0	83,116	0	0	0	
0210828	GARNER	NC		06/07/2019		8,821,868	0	0	0	0	0	0	39,649	0	0	0	
0210829	SO WINDSOR	CT		10/31/2019		22,957,547	0	0	0	0	0	0	128,288	0	0	0	
0210831	HIGHLANDS PARK	CO		07/29/2019		19,876,805	0	0	0	0	0	0	93,384	0	0	0	
0210837	HALTOM CITY	TX		01/10/2020		0	0	0	0	0	0	0	67,160	0	0	0	
210578A	KENNESAW	GA		10/31/2011		15,264,156	0	0	0	0	0	0	87,894	0	0	0	
210578B	KENNESAW	GA		11/20/2017		3,835,501	0	0	0	0	0	0	21,789	0	0	0	
210622A	LA JOLLA	CA		02/15/2013		16,661,293	0	0	0	0	0	0	78,824	0	0	0	
210622B	LA JOLLA	CA		06/05/2018		4,906,484	0	0	0	0	0	0	16,419	0	0	0	
210634A	E LONGMEADOW	MA		06/27/2013		16,668,261	0	0	0	0	0	0	97,595	0	0	0	
210634B	E LONGMEADOW	MA		08/16/2017		2,872,277	0	0	0	0	0	0	15,158	0	0	0	
210673A	ST LOUIS	MO		10/09/2014		21,700,587	0	0	0	0	0	0	125,901	0	0	0	
210673B	ST LOUIS	MO		05/15/2019		4,969,756	0	0	0	0	0	0	15,465	0	0	0	
210753A	EDINA	MN		09/01/2017		13,166,572	0	0	0	0	0	0	131,851	0	0	0	
210753B	EDINA	MN		04/09/2019		3,958,663	0	0	0	0	0	0	15,836	0	0	0	
210802A	TULSA	OK		09/12/2018		25,080,577	0	0	0	0	0	0	105,059	0	0	0	
210802B	TULSA	OK		09/12/2018		3,119,806	0	0	0	0	0	0	7,897	0	0	0	
210810A	PHOENIXVILLE	PA		11/29/2018		24,220,000	0	0	0	0	0	0	98,498	0	0	0	
210810B	PHOENIXVILLE	PA		11/29/2018		5,780,000	0	0	0	0	0	0	15,775	0	0	0	
210812A	OVERLAND PARK	KS		12/10/2018		21,554,078	0	0	0	0	0	0	124,836	0	0	0	
210812B	OVERLAND PARK	KS		12/10/2018		7,883,325	0	0	0	0	0	0	33,159	0	0	0	
210817A	SANDY SPRINGS	GA		02/07/2019		12,771,008	0	0	0	0	0	0	70,499	0	0	0	
210817B	SANDY SPRINGS	GA		02/07/2019		3,952,856	0	0	0	0	0	0	14,799	0	0	0	
210822C	FORT WORTH	TX		03/28/2019		3,237,836	0	0	0	0	0	0	(43,224)	0	0	0	
210823C	FORT WORTH	TX		03/28/2019		4,923,813	0	0	0	0	0	0	(68,747)	0	0	0	
210826C	JACKSONVILLE	FL		08/23/2019		1,808,153	0	0	0	0	0	0	(23,961)	0	0	0	
0299999	Total - Mortgages With Partial Repayments						1,936,052,747	0	0	0	0	0	0	12,924,767	0	0	0
0599999	Total Mortgages						1,967,306,351	0	0	0	0	0	0	31,171,095	0	0	0

QE02.4

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
724000 00 5	A&M Capital Opportunities Fund.....	Wilmington.....	DE...	A&M Capital Opportunities Fund.....		09/08/2017....	.....3	.....0	1,591,803	.....0	.....0	4.000
726300 00 0	A&M Capital Partners II.....	Wilmington.....	DE...	A&M Capital Partners II.....		08/30/2019....	.....3	.....0	2,194,648	.....0	.....0	1.670
727500 00 0	Altas Partners Holding II LP.....	San Francisco.....	CA...	Altas Partners Holding II LP.....		04/09/2019....	.....3	.....0	58,610	.....0	.....0	2.000
722400 00 9	Altas Partners Holdings LP.....	Wilmington.....	DE...	Altas Partners Holdings LP.....		06/01/2016....	.....3	.....0	20,450	.....0	.....0	0.980
723900 00 7	Arrowhead Capital Fund III LP.....	Dover.....	DE...	Arrowhead Capital Fund III LP.....		06/28/2017....	.....2	.....0	1,590,102	.....0	.....0	6.670
728700 00 0	Avista Healthcare Partners LP.....	Wilmington.....	DE...	Avista Healthcare Partners LP.....		03/25/2020....	.....3	989,264	.....0	.....0	.....0	1.120
725800 00 0	Banc Fund X LP.....	Chicago.....	IL.....	Banc Fund X LP.....		05/16/2018....	.....3	.....0	800,000	.....0	.....0	6.080
722800 00 0	Bluescape Energy Recap.....	Wilmington.....	DE...	Bluescape Energy Recap.....		09/20/2016....	.....0	.....0	648,302	.....0	.....0	3.000
723500 00 5	Canvas Ventures 2 LP.....	Wilmington.....	DE...	Canvas Ventures 2 LP.....		05/09/2017....	.....1	.....0	1,015,039	.....0	.....0	5.000
726000 00 0	Capital Partners III.....	Wilmington.....	DE...	Capital Partners III.....		05/30/2018....	.....3	.....0	737,568	.....0	.....0	2.330
717900 00 5	Court Square Capital Part III.....	Wilmington.....	DE...	Court Square Capital Part III.....		07/01/2016....	.....3	.....0	26,359	.....0	.....0	1.010
728500 00 0	EMG Iron Ore Phase 3 Q4 19 Co.....	Dover.....	DE...	EMG Iron Ore Phase 3 Q4 19 Co.....		12/09/2019....	.....0	.....0	71,602	.....0	.....0	0.110
722100 00 5	Gamut Investment Fund I LP.....	Wilmington.....	DE...	Gamut Investment Fund I LP.....		05/23/2016....	.....3	.....0	76,034	.....0	.....0	1.500
719100 00 0	Greenbriar Equity Fund III.....	Wilmington.....	DE...	Greenbriar Equity Fund III.....		07/01/2016....	.....3	.....0	163,558	.....0	.....0	1.190
723600 00 3	Gridiron Energy LLC.....	Wilmington.....	DE...	Gridiron Energy LLC.....		05/10/2017....	.....0	.....0	733	.....0	.....0	0.330
725900 00 0	LS Power Fund IV Feeder 1 LP.....	Wilmington.....	DE...	LS Power Fund IV Feeder 1 LP.....		11/27/2018....	.....0	.....0	1,324,011	.....0	.....0	0.890
715700 00 1	Littlejohn Fund IV.....	Wilmington.....	DE...	Littlejohn Fund IV.....		07/01/2015....	.....3	.....0	21,621	.....0	.....0	0.810
719400 00 4	Littlejohn Fund V.....	Wilmington.....	DE...	Littlejohn Fund V.....		07/01/2015....	.....3	.....0	21,417	.....0	.....0	0.780
726200 00 0	Littlejohn VI.....	Wilmington.....	DE...	Littlejohn VI.....		12/19/2019....	.....3	.....0	370,036	.....0	.....0	0.870
721200 00 4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE...	Lovell Minnick Equity Ptnr IV.....		12/01/2015....	.....3	.....0	132,866	.....0	.....0	2.000
721200 00 4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE...	Lovell Minnick Equity Ptnr IV.....		12/01/2015....	.....3	.....0	(952,106)	.....0	.....0	2.000
727200 00 0	Lovell Minnick Equity V LLP.....	Dover.....	DE...	Lovell Minnick Equity V LLP.....		10/25/2019....	.....3	763,161	2,336,718	.....0	.....0	1.200
721100 00 6	MSouth Equity Partners III LP.....	Wilmington.....	DE...	MSouth Equity Partners III LP.....		11/09/2015....	.....3	.....0	261,405	.....0	.....0	1.540
725700 00 0	MSouth Equity Partners IV LP.....	Wilmington.....	DE...	MSouth Equity Partners IV LP.....		09/06/2019....	.....3	.....0	1,683,932	.....0	.....0	2.270
724700 01 8	Monomoy Capital Partners III L.....	Dover.....	DE...	Monomoy Capital Partners III L.....		12/18/2017....	.....3	.....0	2,326,032	.....0	.....0	1.970
727400 00 0	Miruvor LLP.....	Cayman Islands.....	KY1..	Miruvor LLP.....		03/11/2019....	.....1	.....0	(763,161)	.....0	.....0	4.170
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....	Dover.....	DE...	NB PRIVATE EQUITY CREDIT OPP.....		10/13/2017....	.....2	.....0	5,072,519	.....0	.....0	2.360
721900 00 9	NGP Natural Resources XI.....	Wilmington.....	DE...	NGP Natural Resources XI.....		03/10/2016....	.....0	.....0	84,566	.....0	.....0	0.040
727100 00 0	NGP Natural Resources XII.....	Dover.....	DE...	NGP Natural Resources XII.....		02/25/2019....	.....0	.....0	242,030	.....0	.....0	0.240
724500 00 4	New Mountain Investments V LP.....	Wilmington.....	DE...	New Mountain Investments V LP.....		11/29/2017....	.....3	.....0	2,191,822	.....0	.....0	0.410
719800 00 5	New Mountain Partners IV LP.....	Wilmington.....	DE...	New Mountain Partners IV LP.....		10/14/2016....	.....3	.....0	61,329	.....0	.....0	0.360
728100 00 0	Northstar Mezz Ptnrs VII Feede.....	Wilmington.....	DE...	Northstar Mezz Ptnrs VII Feede.....		10/30/2019....	.....2	266,488	1,371	.....0	.....0	0.060
728100 00 0	Northstar Mezz Ptnrs VII Feede.....	Wilmington.....	DE...	Northstar Mezz Ptnrs VII Feede.....		10/30/2019....	.....2	(2,664,883)	.....0	.....0	.....0	0.060
718200 00 9	Pamlico Capital III LP.....	Wilmington.....	DE...	Pamlico Capital III LP.....		10/01/2016....	.....3	.....0	2,627	.....0	.....0	1.540
722000 00 7	Pfingsten Partners Fund V LP.....	Wilmington.....	DE...	Pfingsten Partners Fund V LP.....		03/30/2016....	.....3	.....0	49,335	.....0	.....0	3.930
718000 00 3	Pine Brook Capital Partners II.....	Wilmington.....	DE...	Pine Brook Capital Partners II.....		07/01/2016....	.....3	.....0	363,712	.....0	.....0	0.460
724900 00 6	Primus Capital Fund VIII LP.....	Cleveland.....	OH...	Primus Capital Fund VIII LP.....		12/21/2017....	.....3	.....0	2,485,740	.....0	.....0	2.780
725400 00 6	Public Pension Capital LLC.....	Wilmington.....	DE...	Public Pension Capital LLC.....		04/26/2018....	.....3	.....0	80,048	.....0	.....0	3.180
723300 00 0	Summit Partners Growth Eq IX-A.....	Wilmington.....	DE...	Summit Partners Growth Eq IX-A.....		04/14/2017....	.....3	.....0	1,665,000	.....0	.....0	0.450

QE03

SCHEDULE BA - PART 3

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

QE03.2

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
726100 00 0	CP ChromaScape/CP Twin.....	Wilmington.....	DE..	Capital Distribution.....	06/27/2018	02/28/2020	47,011	0	0	0	0	0	0	47,011	0	0	0	0	47,011
727000 00 0	CP Thor LLC.....	Wilmington.....	DE..	Capital Distribution.....	11/20/2018	03/03/2020	39,823	0	0	0	0	0	0	39,823	0	0	0	0	39,823
726000 00 0	Capital Partners III.....	Wilmington.....	DE..	Capital Distribution.....	05/30/2018	03/11/2020	112,816	0	0	0	0	0	0	112,816	0	0	0	0	112,816
717900 00 5	Court Square Capital Part III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	01/09/2020	360,537	0	0	0	0	0	0	360,537	330,513	0	0	0	30,024
723000 00 6	Crescent Mezzanine Partner VII.....	Wilmington.....	DE..	Capital Distribution.....	12/08/2016	01/23/2020	147,142	0	0	0	0	0	0	147,142	24,754	0	0	0	122,388
716200 00 1	Energy Fund XV.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	01/21/2020	163,242	0	0	0	0	0	0	163,242	98,436	0	0	0	64,806
718100 00 1	Energy XVI LP.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	03/06/2020	207,216	0	0	0	0	0	0	207,216	105,616	0	0	0	101,600
722100 00 5	Gamut Investment Fund I LP.....	Wilmington.....	DE..	Capital Distribution.....	05/23/2016	01/17/2020	14,122	0	0	0	0	0	0	14,122	14,122	0	0	0	0
719200 00 8	Great Hill Equity Partners V.....	Wilmington.....	DE..	Capital Distribution.....	10/01/2016	03/12/2020	2,115,000	0	0	0	0	0	0	2,115,000	42,300	0	0	0	2,072,700
719100 00 0	Greenbriar Equity Fund III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	02/03/2020	49,187	0	0	0	0	0	0	49,187	0	0	0	0	49,187
723600 00 3	Gridiron Energy LLC.....	Wilmington.....	DE..	Capital Distribution.....	05/10/2017	02/18/2020	21,783	0	0	0	0	0	0	21,783	21,783	0	0	0	0
725900 00 0	LS Power Fund IV Feeder 1 LP.....	Wilmington.....	DE..	Capital Distribution.....	11/27/2018	02/05/2020	72,868	0	0	0	0	0	0	72,868	72,868	0	0	0	0
719400 00 4	Littlejohn Fund V.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015	02/19/2020	181,244	0	0	0	0	0	0	181,244	180,285	0	0	0	959
721200 00 4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE..	Capital Contribution.....	12/27/2019	01/01/2020	952,106	0	0	0	0	0	0	51,561	0	0	0	0	51,561
727200 00 0	Lovell Minnick Equity V LLP.....	Dover.....	DE..	Capital Distribution.....	10/25/2019	10/25/2019	4,498	0	0	0	0	0	0	4,498	0	0	0	0	4,498
721100 00 6	MSouth Equity Partners III LP.....	Wilmington.....	DE..	Capital Distribution.....	11/09/2015	03/04/2020	1,291,446	0	0	0	0	0	0	1,291,446	1,049,629	0	0	0	241,817
727400 00 0	Miruvior LLP.....	Grand Cayman.....	KY1	Reverse Capital Distribution.....	03/11/2019	01/01/2020	(4,498)	0	0	0	0	0	0	(4,498)	0	0	0	0	(4,498)
724700 01 8	Monomy Capital Partners III L.....	Dover.....	DE..	Capital Distribution.....	12/18/2017	03/13/2020	33,676	0	0	0	0	0	0	33,676	13,514	0	0	0	20,162
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....	Dover.....	DE..	Capital Distribution.....	10/13/2017	02/11/2020	154,442	0	0	0	0	0	0	154,442	5,940	0	0	0	148,502
721900 00 9	NGP Natural Resources XI.....	Wilmington.....	DE..	Capital Distribution.....	03/10/2016	02/24/2020	9,076	0	0	0	0	0	0	9,076	15,253	0	0	0	(6,177)
719800 00 5	New Mountain Partners IV LP.....	Wilmington.....	DE..	Capital Distribution.....	10/14/2016	03/17/2020	125,394	0	0	0	0	0	0	125,394	0	0	0	0	125,394
723200 00 2	Newstone Capital Partners III.....	Wilmington.....	DE..	Capital Distribution.....	12/27/2016	01/13/2020	343,747	0	0	0	0	0	0	343,747	2,217	0	0	0	341,530
728100 00 0	Northstar Mezz Ptnrs VII Feede.....	Wilmington.....	DE..	Capital Contribution.....	10/30/2019	03/01/2020	2,664,883	0	0	0	0	0	0	0	(175,207)	0	0	0	175,207
718200 00 9	Pamlico Capital III LP.....	Dover.....	DE..	Capital Distribution.....	10/01/2016	01/10/2020	1,784,676	0	0	0	0	0	0	1,784,676	2,627	0	0	0	1,782,048
722000 00 7	Pfingsten Partners Fund V LP.....	Wilmington.....	DE..	Capital Distribution.....	03/30/2016	01/18/2020	982,053	0	0	0	0	0	0	982,053	297,907	0	0	0	684,146
718000 00 3	Pine Brook Capital Partners II.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	02/03/2020	34,950	0	0	0	0	0	0	34,950	12,388	0	0	0	22,562
725200 00 0	Tennenbaum Capital Ptnr VIII.....	Wilmington.....	DE..	Capital Distribution.....	03/22/2018	01/13/2020	8,817	0	0	0	0	0	0	8,817	0	0	0	0	8,817
727800 00 0	The Energy & Mineral Grp Fd V.....	Dover.....	DE..	Capital Distribution.....	05/10/2019	01/08/2020	465,495	0	0	0	0	0	0	465,495	438,409	0	0	0	27,086
722300 00 1	Thoma Bravo Fund XII LP.....	Wilmington.....	DE..	Capital Distribution.....	05/31/2016	02/10/2020	363,432	0	0	0	0	0	0	363,432	272,581	0	0	0	90,851
723100 00 4	Vista Credit Opp Fund II LP.....	Wilmington.....	DE..	Capital Distribution.....	12/12/2016	02/05/2020	787,893	0	0	0	0	0	0	787,893	270,481	0	0	0	517,412
722600 00 4	Vista Foundation Fund III LP.....	Wilmington.....	DE..	Capital Distribution.....	07/15/2016	02/14/2020	1,480,671	0	0	0	0	0	0	1,480,671	376,756	0	0	0	1,103,915
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	01/06/2020	1,541,214	0	0	0	0	0	0	1,541,214	606,222	0	0	0	934,992
722700 00 2	Penfund Capital Fund V.....	Toronto.....	ON..	Capital Distribution.....	08/19/2016	01/24/2020	113,432	0	0	0	0	3,023	0	113,432	3,023	(3,023)	0	(3,023)	113,432
723800 00 9	Carlyle Structured Credit.....	George Town.....	KY1	Capital Distribution.....	09/22/2017	02/12/2020	2,038,586	0	0	0	0	0	0	2,038,586	1,367,878	0	0	0	670,708
726900 00 0	Vista Equity Partners Fund VII.....	Grand Cayman.....	KY1	Capital Distribution.....	01/24/2019	01/14/2020	818	0	0	0	0	0	0	818	119	0	0	0	699
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						21,316,059	0	0	0	0	3,023	0	17,750,631	6,957,288	(3,023)	0	(3,023)	10,796,366
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
720100 00 7	CrossHarbor Instit Ptnrs 2014.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015	01/28/2020	2,205,000	0	0	0	0	0	0	2,205,000	1,692,000	0	0	0	513,000
721300 00 2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE..	Capital Distribution.....	01/14/2016	01/15/2020	1,499,387	0	0	0	0	0	0	1,499,387	925,112	0	0	0	574,275
721000 00 8	Waterton Residential Property Venture XI.....	Wilmington.....	DE..	Capital Distribution.....	10/21/2015	01/31/2020	227,720	0	0	0	0	0	0	227,720	106,818	0	0	0	120,902
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						3,932,107	0	0	0	0	0	0	3,932,107	2,723,930	0	0	0	1,208,177
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
719000 00 2	Richman Institutional Tax Credit Funs XC.....	Greenwich.....	CT..	Capital Distribution.....	04/01/2014	01/31/2020	162,344	0	0	0	0	0	0	162,344	162,344	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								162,344	0	0	0	0	0	162,344	162,344	0	0	0	0
Any Other Class of Asset - Unaffiliated																			
726700 00 0	Advantage Capital Solar Ptr II.....	Wilmington.....	DE..	Capital Distribution.....	10/29/2018	01/15/2020	68,786	0	0	0	0	0	0	68,786	68,786	0	0	0	0
717700 00 9	GLC Solar Gen II LLC.....	Waterbury.....	VT..	Capital Distribution.....	01/07/2013	01/09/2020	741	0	0	0	0	0	0	741	741	0	0	0	0
4699999. Total - Any Other Class of Asset - Unaffiliated.....								69,527	0	0	0	0	0	69,527	69,527	0	0	0	0
4899999. Subtotal - Unaffiliated.....								26,647,634	0	0	0	0	3,023	23,082,206	9,913,089	(3,023)	0	(3,023)	13,172,140
5099999. Totals.....								26,647,634	0	0	0	0	3,023	23,082,206	9,913,089	(3,023)	0	(3,023)	13,172,140

QE03.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
38376U	JU 4		03/01/2020	Interest Capitalization		25,812	25,812	0	1
38379P	S7 3		03/01/2020	Interest Capitalization		53,035	53,035	0	1
38380M	LQ 2		03/01/2020	Interest Capitalization		43,298	43,298	0	1
38380N	JF 7		03/01/2020	Interest Capitalization		46,008	46,008	0	1
38380U	2K 8		03/01/2020	Interest Capitalization		40,781	40,781	0	1
38380U	E4 1		03/01/2020	Interest Capitalization		23,459	23,459	0	1
38380Y	BZ 7		03/01/2020	Interest Capitalization		150,179	150,179	0	1
0599999	Total - Bonds - U.S. Government					382,572	382,572	0	XXX
Bonds - All Other Government									
000000	00 0	D	01/08/2020	Blackrock EM Sovereign Fund		1,299,743	1,303,000	17,066	4FE
000000	00 0	D	01/08/2020	Blackrock EM Sovereign Fund		1,948,455	1,836,000	46,920	4FE
000000	00 0	D	01/08/2020	Blackrock EM Sovereign Fund		967,527	870,000	24,795	3FE
000000	00 0	D	01/08/2020	Blackrock EM Sovereign Fund		796,556	765,000	8,750	4FE
000000	00 0	D	01/08/2020	Blackrock EM Sovereign Fund		1,207,500	1,150,000	31,261	4FE
1099999	Total - Bonds - All Other Government					6,219,781	5,924,000	128,792	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A8	SM 3		03/01/2020	Interest Capitalization		22,479	22,479	0	1
3136AJ	RR 9		03/01/2020	Interest Capitalization		84,724	84,724	0	1
3136AV	ZS 1		03/01/2020	Interest Capitalization		40,925	40,925	0	1
3136B0	ZB 5		03/01/2020	Interest Capitalization		102,756	102,756	0	1
3136B5	YJ 8		03/01/2020	Interest Capitalization		35,362	35,362	0	1
3137F5	ZZ 1		03/01/2020	Interest Capitalization		46,676	46,676	0	1
3137FH	CC 5		03/01/2020	Interest Capitalization		98,752	98,752	0	1
3137FH	HP 1		03/01/2020	Interest Capitalization		91,942	91,942	0	1
3137FH	UC 5		03/01/2020	Interest Capitalization		151,407	151,407	0	1
3137FJ	AX 7		03/01/2020	Interest Capitalization		95,555	95,555	0	1
3137FK	2F 2		03/01/2020	Interest Capitalization		173,040	173,040	0	1
3137FK	7K 6		03/01/2020	Interest Capitalization		172,253	172,253	0	1
3137FK	D2 9		03/01/2020	Interest Capitalization		157,154	157,154	0	1
3137FK	SD 9		03/01/2020	Interest Capitalization		153,543	153,543	0	1
35563P	CB 3		03/01/2020	Interest Capitalization		140,991	140,991	0	1
35563P	KK 4		03/01/2020	Interest Capitalization		98,807	98,807	0	1
533282	CD 9		02/13/2020	First National Bank		4,000,000	4,000,000	0	1FE
786744	JG 8		02/28/2020	RBC Capital Markets		2,150,000	2,150,000	0	1FE
786744	JH 6		02/28/2020	RBC Capital Markets		3,500,000	3,500,000	0	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					11,316,366	11,316,366	0	XXX
Bonds - Industrial and Miscellaneous									
00206R	DK 5		02/19/2020	US Bancorp Piper Jaffrey		1,711,470	1,500,000	30,713	2FE
00255U	AA 3		02/03/2020	ATHENE		999,983	1,000,000	0	1FE
012725	AD 9		02/12/2020	Jefferies & Co		1,215,410	1,000,000	11,657	2FE
037411	AW 5		02/05/2020	MarketAxess		254,375	250,000	5,525	2FE
037411	AY 1		02/11/2020	Jefferies & Co		4,414,284	4,200,000	10,413	2FE
037411	BA 2		03/10/2020	Goldman Sachs & Company		1,816,600	2,500,000	48,490	2FE
037411	BG 9		03/10/2020	Morgan Stanley DWD		2,174,160	3,000,000	31,654	2FE
040555	CX 0		02/18/2020	Jefferies & Co		2,406,680	2,000,000	1,167	1FE
04317@	BU 1		01/30/2020	Direct-Private Placement		8,000,000	8,000,000	0	2Z

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
05526D BN 4	BAT CAPITAL CORP 4.906% 04/02/30		03/30/2020	ATHENE		1,000,000	1,000,000	0	2FE
071813 BP 3	Baxter International Inc 3.500% 08/15/		01/03/2020	US Bancorp Piper Jaffrey		1,991,700	2,000,000	27,611	1FE
099724 AH 9	Borg Warner 4.375% 03/15/45		01/28/2020	Various		1,054,595	985,000	15,799	2FE
10373Q BG 4	BP CAP MARKETS AMERICA 3.000% 02/24/50		02/21/2020	Goldman Sachs & Company		1,132,931	1,125,000	94	1FE
12189L AG 6	BURLINGTN NORTH SANTA FE 4.950% 09/15/		01/13/2020	Various		2,287,836	1,830,000	30,195	1FE
1248EP CJ 0	CCO Holdings LLC 4.500% 05/01/32		03/04/2020	ATHENE		1,000,000	1,000,000	0	4FE
12510H AC 4	Capital Automotive Reit SERIES 20201A CL		01/15/2020	Credit Suisse		4,996,477	5,000,000	0	1FE
12510H AE 0	Capital Automotive Reit SERIES 20201A CL		01/15/2020	ATHENE		999,594	1,000,000	0	1FE
12510H AH 3	Capital Automotive Reit SERIES 20201A CL		01/15/2020	ATHENE		999,929	1,000,000	0	2FE
12722@ AA 8	CGA CAPITAL 3.684% 12/31/52		02/10/2020	ATHENE		939,421	939,421	0	1
171798 AC 5	CIMAREX ENERGY CO 4.375% 06/01/24		03/10/2020	Barclays Capital		2,790,000	3,000,000	36,823	2FE
171798 AE 1	CIMAREX ENERGY CO 4.375% 03/15/29		03/10/2020	JP Morgan		2,067,775	2,500,000	53,776	2FE
177376 AF 7	Citrix Systems Inc 3.300% 03/01/30		02/20/2020	Bank of America		7,948,000	8,000,000	0	2FE
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48		03/02/2020	Various		6,256,356	5,448,000	69,216	2FE
219350 BQ 7	Coming Inc 5.450% 11/15/79		01/30/2020	Stifel, Nicolaus and Co.		2,307,280	2,000,000	22,406	2FE
224399 AP 0	Crane Co 6.550% 11/15/36		01/17/2020	Pierpont		1,157,220	900,000	10,971	2FE
22822V AM 3	Crown Castle International Cor 5.200%		02/19/2020	Wells Fargo Funds		1,926,630	1,500,000	1,300	2FE
25272K AN 3	DIAMOND 1 FIN/DIAMOND 2 8.100% 07/15/3		03/25/2020	RBC Capital Markets		2,211,420	2,000,000	32,400	2FE
25278X AN 9	DIAMONDBACK ENERGY INC 3.500% 12/01/29		02/07/2020	Various		4,045,550	4,000,000	24,500	2FE
254687 FR 2	Walt Disney Co 4.625% 03/23/40		03/19/2020	Citigroup Global		5,487,185	5,500,000	0	1FE
25746U DF 3	Dominion Resources Inc 3.600% 03/15/27		03/17/2020	Wells Fargo Funds		995,720	1,000,000	0	2FE
26078J AF 7	DowDuPont Inc 5.419% 11/15/48		02/24/2020	Various		2,522,600	2,000,000	23,031	2FE
277432 AL 4	Eastman Chemical 4.800% 09/01/42		01/21/2020	MarketAxess		157,609	140,000	2,651	2FE
277432 AP 5	Eastman Chemical 4.650% 10/15/44		03/03/2020	Cantor Fitzgerald		2,276,040	2,000,000	36,167	2FE
29273R BJ 7	Energy Transfer Partners 6.125% 12/15/		02/05/2020	Various		5,989,708	5,165,000	44,711	2FE
29379V BY 8	Enterprise Products Oper 3.700% 01/31/		03/09/2020	Millennium Advisors		823,300	1,000,000	5,858	2FE
29379V BZ 5	Enterprise Products Oper 3.950% 01/31/		01/06/2020	Citigroup Global		5,961,600	6,000,000	0	2FE
30231G AN 2	Exxon Mobil Corporation 3.567% 03/06/4		03/13/2020	Goldman Sachs & Company		1,018,890	1,000,000	1,090	1FE
30231G BG 6	Exxon Mobil Corporation 4.327% 03/19/5		03/17/2020	Citigroup Global		2,500,000	2,500,000	0	1FE
345370 CQ 1	Ford Mtr Co 4.750% 01/15/43		02/05/2020	Morgan Stanley DWD		3,178,735	3,500,000	10,160	2FE
360271 AM 2	Fulton Financial Corp 3.750% 03/15/35		02/25/2020	Piper Jaffary		10,000,000	10,000,000	0	2FE
369550 BH 0	General Dynamics 4.250% 04/01/40		03/23/2020	Bank of America		5,929,800	6,000,000	0	1FE
404119 BV 0	HCA Inc 5.500% 06/15/47		03/18/2020	Various		3,083,550	3,000,000	36,438	2FE
404119 BZ 1	HCA Inc 5.250% 06/15/49		02/18/2020	Goldman Sachs & Company		1,477,700	1,250,000	11,849	2FE
406216 BK 6	Halliburton Co 5.000% 11/15/45		03/10/2020	Various		3,989,517	3,894,000	61,333	2FE
406216 BL 4	Halliburton Co 2.920% 03/01/30		02/19/2020	ATHENE		999,740	1,000,000	0	2FE
42824C AY 5	HP ENTERPRISE CO 6.350% 10/15/45		02/04/2020	Susquehanna Intl		5,281,896	4,192,000	82,076	2FE
43148# AA 7	HILL TOP ENERGY 5.830% 12/31/29		03/02/2020	Direct-Private Placement		440,000	440,000	0	2PL
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40		02/26/2020	Direct-Private Placement		2,600,222	2,600,222	0	1Z
458140 BK 5	Intel Corp 3.100% 02/15/60		02/10/2020	Goldman Sachs & Company		2,980,230	3,000,000	0	1FE
458140 BN 9	Intel Corp 4.950% 03/25/60		03/20/2020	Bank of America		6,871,970	7,000,000	0	1FE
460690 BR 0	Interpublic Group Co 4.750% 03/30/30		03/26/2020	Citigroup Global		5,467,990	5,500,000	0	2FE
46433@ AA 6	ISKANDAR VENTURE 3.410% 06/15/39		02/19/2020	ATHENE		1,000,000	1,000,000	0	1PL
46667# AA 1	St Christophers 3.780% 11/15/49		02/03/2020	ATHENE		3,090,000	3,000,000	0	1FE
472319 AM 4	Jefferies Group Inc 6.500% 01/20/43		02/14/2020	Various		2,914,300	2,326,000	6,401	2FE
494368 CA 9	Kimberly Clark Corp 2.875% 02/07/50		01/30/2020	Morgan Stanley DWD		1,993,600	2,000,000	0	1FE

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SCHEDULE D - PART 3

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
494550 BF 2	Kinder Morgan Ener Part 6.550% 09/15/4		03/24/2020	UBS		3,041,100	3,270,000	5,950	2FE
494550 BH 8	Kinder Morgan Ener Part 6.375% 03/01/4		02/13/2020	Mesirow Capital Markets		734,271	568,000	16,797	2FE
49456B AH 4	KINDER MORGAN INC/DELAWA 5.550% 06/01/		01/16/2020	Cantor Fitzgerald		890,475	750,000	5,781	2FE
49456B AJ 0	KINDER MORGAN INC/DELAWA 5.050% 02/15/		01/31/2020	Various		4,273,104	3,774,000	83,578	2FE
50247@ AA 4	LV STADIUM EVENT 3.360% 06/30/45		03/12/2020	Direct-Private Placement		5,250,000	5,250,000	0	1PL
50540R AS 1	Laboratory Corp of Am Holdings 4.700%		01/03/2020	Stifel, Nicolaus and Co.		1,143,920	1,000,000	20,367	2FE
521865 AZ 8	Lear Corp 5.250% 05/15/49		03/17/2020	Various		13,386,679	12,900,000	176,305	2FE
521865 BB 0	Lear Corp 3.500% 05/30/30		02/20/2020	ATHENE		997,740	1,000,000	0	2FE
524901 AR 6	Legg Mason Inc 5.625% 01/15/44		02/06/2020	Various		3,229,679	2,710,000	4,961	2FE
539830 BN 8	Lockheed Martin 4.090% 09/15/52		01/30/2020	Various		3,950,837	3,300,000	44,837	1FE
548661 DW 4	Lowe's Companies Inc 5.125% 04/15/50		03/24/2020	JP Morgan		4,990,700	5,000,000	0	2FE
565849 AE 6	Marathon Oil Corp 6.600% 10/01/37		03/10/2020	Wells Fargo Funds		3,348,875	3,650,000	107,736	2FE
56585A AM 4	MARATHON PETROLEUM CORP 5.850% 12/15/4		02/19/2020	CIBC World Markets		5,870,806	4,795,000	51,426	2FE
571676 AG 0	MARS INC 4.125% 04/01/54		01/24/2020	Citigroup Global		2,391,180	2,000,000	26,813	1FE
595112 BQ 5	Micron Technology Inc 4.663% 02/15/30		02/18/2020	Various		6,150,520	5,500,000	49,544	2FE
60871R AD 2	MOLSON COORS BREWING CO 5.000% 05/01/4		02/10/2020	Various		3,439,210	3,000,000	40,833	2FE
60871R AH 3	MOLSON COORS BREWING CO 4.200% 07/15/4		02/19/2020	Janney Montgomery		1,036,310	1,000,000	4,200	2FE
61237W AG 1	MONTEFIORE MEDICAL CENT 4.287% 09/01/5		02/06/2020	Bank of America		5,000,000	5,000,000	0	2FE
651639 AM 8	Newmont Mining Corporation 6.250% 10/0		01/16/2020	Jefferies & Co.		486,644	360,000	6,875	2FE
65343H AA 9	NEXSTAR BROADCASTING INC 5.625% 07/15/		02/25/2020	ATHENE		1,060,000	1,000,000	6,563	4FE
667274 AD 6	NORTHWELL HEALTHCARE INC 3.809% 11/01/		02/20/2020	Wells Fargo Brokerage Services		2,178,400	2,000,000	23,912	1FE
670346 AQ 8	Nucor Corporation 4.400% 05/01/48		03/02/2020	MIZUHO		1,795,661	1,504,000	20,655	2FE
67740Q AH 9	OHIO NAT FINANCIAL SRVS 5.550% 01/24/3		01/16/2020	ATHENE		999,320	1,000,000	0	2FE
682680 AV 5	Oneok Inc 5.200% 07/15/48		01/22/2020	UBS		859,890	750,000	975	2FE
682680 AZ 6	Oneok Inc 4.450% 09/01/49		03/10/2020	Stifel, Nicolaus and Co.		830,000	1,000,000	1,360	2FE
682680 BA 0	Oneok Inc 2.200% 09/15/25		03/11/2020	Stifel, Nicolaus and Co.		1,790,000	2,000,000	367	2FE
682680 BB 8	Oneok Inc 3.100% 03/15/30		03/10/2020	Stifel, Nicolaus and Co.		2,730,000	3,000,000	517	2FE
682680 BC 6	Oneok Inc 4.500% 03/15/50		03/05/2020	Barclays Capital		3,994,080	4,000,000	0	2FE
688225 AH 4	OSHKOSH CORP 3.100% 03/01/30		02/11/2020	Wells Fargo Funds		1,992,480	2,000,000	0	2FE
718546 AL 8	PHILLIPS 66 4.875% 11/15/44		02/18/2020	CIBC World Markets		1,863,225	1,500,000	19,297	2FE
723787 AK 3	Pioneer Natural Resources Comp 3.950%		03/12/2020	MarketAxess		1,927,940	2,000,000	13,386	2FE
740189 AN 5	Precision Castparts 4.200% 06/15/35		01/17/2020	Credit Suisse		1,591,745	1,388,000	5,992	1FE
743315 AX 1	Progressive Corp OH 3.950% 03/26/50		03/17/2020	Credit Suisse		1,982,960	2,000,000	0	1FE
74340* AQ 7	Prologis TUSLF 3.540% 01/07/40		01/06/2020	Direct-Private Placement		14,000,000	14,000,000	0	1PL
74340X BL 4	PROLOGIS LP 4.375% 02/01/29		02/11/2020	Tax Free Exchange		3,990,589	4,000,000	0	1FE
74340X BP 5	PROLOGIS LP 3.000% 04/15/50		02/03/2020	JP Morgan		989,360	1,000,000	0	1FE
749685 AW 3	RPM Inc 4.250% 01/15/48		01/27/2020	Barclays Capital		1,203,474	1,149,000	1,899	2FE
750731 AA 9	Raiders FC CTL 3.744% 02/10/49		02/20/2020	Direct-Private Placement		9,000,000	9,000,000	0	2Z
761713 BB 1	REYNOLDS AMERICAN INC 5.850% 08/15/45		02/13/2020	Various		3,020,990	2,500,000	42,169	2FE
78413K AB 8	SES GLOBAL AMERICAS HLDG 5.300% 03/25/		02/21/2020	Stifel, Nicolaus and Co.		5,203,770	4,875,000	101,031	2FE
83546D AJ 7	Sonic Capital LLC SERIES 20201A CLASS A2		03/13/2020	Robert W. Baird & Co.		1,951,875	2,000,000	13,249	2FE
842434 CL 4	Southern Calif Gas Co 4.450% 03/15/44		03/02/2020	Susquehanna Intl		2,473,060	2,000,000	41,781	1FE
854502 AJ 0	STANLEY BLACK & DECKER I 4.850% 11/15/		01/23/2020	Barclays Capital		3,882,360	3,000,000	29,100	1FE
857477 BF 9	State Street Corp 3.031% 11/01/34		01/21/2020	Various		3,512,777	3,450,000	23,819	1FE
86745N AA 6	Sunnova Sol Issuer LLC SERIES 20201A CLA		02/05/2020	Credit Suisse		4,998,183	5,000,000	0	1FE
87289B AA 2	TCP DLF VIII 2018 CLO LLS Class A-1 Note		03/23/2020	Direct-Private Placement		5,000,000	5,000,000	0	1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
880451 AZ 2	TENNESSEE GAS PIPELINE 2.900% 03/01/30		02/19/2020	ATHENE		998,010	1,000,000	0	2FE
88104L AG 8	TERRAFORM POWER OPERATN 4.750% 01/15/		02/25/2020	ATHENE		210,500	200,000	3,457	3FE
883556 CG 5	Thermo Fisher Scientific Inc 4.497% 03		03/23/2020	JP Morgan		4,500,000	4,500,000	0	2FE
88579Y AH 4	3M Co 3.875% 06/15/44		01/21/2020	Keybanc Capital Markets		660,570	600,000	2,454	1FE
88579Y AZ 4	3M Co 3.625% 10/15/47		02/21/2020	Various		2,895,362	2,727,000	26,698	1FE
904000 AB 2	ULTRAMAR DIAMOND SHAMRCK 6.750% 10/15/		02/10/2020	Stifel, Nicolaus and Co.		6,489,300	5,000,000	109,688	2FE
907818 FF 0	Union Pacific Corp 3.839% 03/20/60		01/21/2020	Various		2,629,765	2,511,250	14,132	2FE
907818 FL 7	Union Pacific Corp 3.750% 02/05/70		01/28/2020	Morgan Stanley DWD		1,499,325	1,500,000	0	2FE
911312 AN 6	United Parcel Service 4.875% 11/15/40		01/09/2020	Cantor Fitzgerald		3,768,935	3,090,000	24,269	1FE
911312 BV 7	United Parcel Service 5.200% 04/01/40		03/19/2020	JP Morgan		3,731,963	3,750,000	0	1FE
911365 BM 5	United Rentals NA Inc 3.875% 11/15/27		02/25/2020	ATHENE		1,025,000	1,000,000	12,163	3FE
920253 AF 8	VALMONT INDUSTRIES 5.000% 10/01/44		02/13/2020	MarketAxess		275,780	250,000	4,757	2FE
92553P AU 6	VIACOM INC 5.850% 09/01/43		01/28/2020	Various		2,256,553	1,750,000	41,519	2FE
92890H AD 4	WEA FINANCE LLC/WESTFIEL 4.750% 09/17/		02/06/2020	Wells Fargo Funds		4,795,520	4,000,000	75,472	1FE
933638 AA 6	WAMU Mortgage Pass-Through Ce SERIES 200		02/12/2020	ATHENE		982,777	1,010,568	1,019	1FM
94973V AN 7	WellPoint Inc 6.375% 06/15/37		01/16/2020	Wells Fargo Funds		2,996,663	2,250,000	14,344	2FE
958667 AA 5	WESTERN MIDSTREAM OPERAT 5.250% 02/01/		01/24/2020	Various		14,809,329	14,980,000	10,602	3FE
960413 AS 1	WESTLAKE CHEMICAL CORP 5.000% 08/15/46		03/03/2020	Various		6,849,940	6,000,000	10,417	2FE
960413 AU 6	WESTLAKE CHEMICAL CORP 4.375% 11/15/47		03/10/2020	Various		3,931,653	3,750,000	45,299	2FE
969457 BV 1	Williams Cos Inc 5.750% 06/24/44		02/12/2020	Various		4,374,459	3,703,000	28,195	2FE
96949L AE 5	WILLIAMS COMPANIES INC 4.850% 03/01/48		01/27/2020	HSBC Securities		2,444,513	2,250,000	44,863	2FE
96950F AK 0	Williams Partners LP 5.800% 11/15/43		03/03/2020	Sun Trust Robinson Humphrey		4,143,493	3,609,000	63,960	2FE
96950F AN 4	Williams Partners LP 5.400% 03/04/44		02/03/2020	US Bancorp Piper Jaffrey		1,508,403	1,337,000	30,283	2FE
970648 AH 4	Willis Group NA 5.050% 09/15/48		01/08/2020	Barclays Capital		1,772,910	1,500,000	24,198	2FE
976826 BK 2	Wisconsin Pwr & Lt Co 4.100% 10/15/44		01/14/2020	Scotia Capital		2,055,147	1,850,000	19,173	1FE
98919V AA 3	FRONT RANGE BIDCO INC 4.000% 03/01/27		02/20/2020	ATHENE		1,000,000	1,000,000	0	4FE
98956P AT 9	Zimmer Holdings Inc 3.550% 03/20/30		03/13/2020	Citigroup Global		1,296,854	1,300,000	0	2FE
292505 AE 4	EnCana Corp 6.625% 08/15/37		02/03/2020	JP Morgan		3,448,705	2,970,000	92,916	2FE
292505 AG 9	EnCana Corp 6.500% 02/01/38		03/02/2020	Various		6,058,980	5,500,000	20,854	2FE
683715 AC 0	Open Text Corp 3.875% 02/15/28	A	02/03/2020	ATHENE		1,000,000	1,000,000	0	3FE
683720 AA 4	Open Text Corp 4.125% 02/15/30	A	02/03/2020	ATHENE		1,000,000	1,000,000	0	3FE
98417E AN 0	Xstrata Finance Canada 6.000% 11/15/41	A	02/19/2020	Barclays Capital		2,975,650	2,500,000	39,750	2FE
02364W BG 9	America Movil SA de CV 4.375% 04/22/49	D	02/05/2020	Various		4,676,141	3,900,000	49,413	1FE
03329L AY 7	Anchorage Credit Funding Ltd SERIES 2015	D	01/17/2020	GreensLedge Capital Markets		23,000,000	23,000,000	0	1FE
03332A AC 4	Anchorage Credit Funding Ltd SERIES 2020	D	02/14/2020	GreensLedge Capital Markets		14,500,000	14,500,000	0	1FE
03753L AG 1	Apex Credit CLO LLC SERIES 20172A CLASS	D	02/19/2020	Raymond James		989,000	1,000,000	7,539	1FE
03754W AN 1	Apex Credit CLO LLC SERIES 20161A CLASS	D	01/23/2020	Barclays Capital		7,746,125	7,750,000	0	1FE
03755H AC 7	Apex Credit CLO LLC SERIES 20181A CLASS	D	01/28/2020	Bank of America		1,931,550	1,975,000	494	1FE
03755H AE 3	Apex Credit CLO LLC SERIES 20181A CLASS	D	02/05/2020	Robert W. Baird & Co		1,774,260	1,800,000	1,553	1FE
03835V AH 9	APTIV PLC 5.400% 03/15/49	D	02/14/2020	Various		1,788,910	1,500,000	32,063	2FE
04941G AL 2	Atlas Senior Loan Fund LTD SERIES 20131A	D	03/25/2020	RBC Capital Markets		3,702,247	3,959,622	10,540	1FE
055451 AV 0	BHP Billiton Finance 5.000% 09/30/43	D	03/13/2020	Millennium Advisors		1,251,950	1,000,000	23,194	1FE
06738E AJ 4	BARCLAYS PLC 5.250% 08/17/45	D	01/07/2020	Various		2,925,132	2,400,000	49,044	2FE
09659W 2K 9	BNP PARIBAS 3.052% 01/13/31	D	01/06/2020	BNP Paribas		2,000,000	2,000,000	0	1FE
14315J AG 4	Carlyle Global Market Strateg SERIES 201	D	03/04/2020	Various		9,683,827	9,971,000	52,117	1FE
191241 AH 1	COCA-COLA FEMSA SAB CV 2.750% 01/22/30	D	01/08/2020	Citigroup Global		2,969,160	3,000,000	0	1FE
251566 AA 3	DEUTSCHE TELEKOM AG 3.625% 01/21/50	D	01/13/2020	JP Morgan		3,710,025	3,750,000	0	2FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
25156P AC 7	Deutsche Telekom Int Fin 8.750% 06/15/.....	D.....	01/14/2020.....	HSBC Securities.....	.....	549,366	371,000	2,795	2FE.....
344419 AC 0	FOMENTO ECONOMICO MEX 3.500% 01/16/50.....	D.....	02/07/2020.....	JP Morgan.....	.....	6,593,145	6,500,000	16,431	1FE.....
34955Y AE 9	Fortress Credit BSL Limited SERIES 20181.....	D.....	02/07/2020.....	MIZUHO.....	.....	4,975,000	5,000,000	9,437	1FE.....
35177P AL 1	France Telecom 9.000% 03/01/31.....	D.....	01/14/2020.....	HSBC Securities.....	.....	1,560,060	1,000,000	33,750	2FE.....
404280 CC 1	HSBC HOLDINGS PLC 3.973% 05/22/30.....	D.....	01/21/2020.....	Various.....	.....	3,788,025	3,500,000	23,231	1FE.....
404280 CF 4	HSBC HOLDINGS PLC 4.950% 03/31/30.....	D.....	03/25/2020.....	HSBC Securities.....	.....	2,496,875	2,500,000	0	1FE.....
50188W AE 8	LCM Ltd Partnership SERIES 20A CLASS AR.....	D.....	03/20/2020.....	GreensLedge Capital Markets.....	.....	4,475,000	5,000,000	25,017	1FE.....
56578H AE 6	Marathon CLO LTD SERIES 20192A CLASS A2A.....	D.....	02/25/2020.....	Various.....	.....	15,094,500	15,000,000	90,885	1FE.....
59801M AE 8	MidOcean Credit CLO SERIES 20188A CLASS.....	D.....	02/21/2020.....	Morgan Stanley DWD.....	.....	9,195,325	9,250,000	3,832	1FE.....
63859W AF 6	NATIONWIDE BLDG SOCIETY 4.125% 10/18/3.....	D.....	02/14/2020.....	Various.....	.....	1,903,191	1,800,000	21,175	2FE.....
74980F AL 9	RR Ltd SERIES 20208A CLASS B 3.936% 04.....	D.....	02/18/2020.....	ATHENE.....	.....	1,000,000	1,000,000	0	1FE.....
75735G AA 6	REDE D'OR FINANCE SARL 4.500% 01/22/30.....	D.....	01/15/2020.....	ATHENE.....	.....	1,000,000	1,000,000	0	3FE.....
77588E AA 5	Romark Credit Funding I Ltd SERIES 20201.....	D.....	01/30/2020.....	GreensLedge Capital Markets.....	.....	7,000,000	7,000,000	0	1FE.....
77588E AG 2	Romark Credit Funding I Ltd SERIES 20201.....	D.....	01/30/2020.....	GreensLedge Capital Markets.....	.....	3,000,000	3,000,000	0	1FE.....
87089N AA 8	SWISS RE FINANCE LUX 5.000% 04/02/49.....	D.....	01/28/2020.....	Citigroup Global.....	.....	3,423,750	3,000,000	49,167	1FE.....
87938W AX 1	Telefonica Emisiones Sau 5.520% 03/01/.....	D.....	01/28/2020.....	Various.....	.....	3,476,983	2,750,000	60,988	2FE.....
88390A AT 7	Wind River CLO Ltd SERIES 20142A CLASS A.....	D.....	03/19/2020.....	Robert W. Baird & Co.....	.....	4,250,000	5,000,000	28,062	1FE.....
92329F AP 2	Venture CDO Ltd SERIES 201418A CLASS AR.....	D.....	03/18/2020.....	JP Morgan.....	.....	4,600,000	5,000,000	27,546	1FE.....
92329F AR 8	Venture CDO Ltd SERIES 201418A CLASS BR.....	D.....	03/03/2020.....	BNP Paribas.....	.....	4,925,000	5,000,000	26,109	1FE.....
92330Y AE 3	Venture CDO Ltd SERIES 201833A CLASS A2.....	D.....	03/12/2020.....	JP Morgan.....	.....	5,535,000	6,000,000	34,071	1FE.....
G4938# AA 6	IRES RESIDENTIAL 3.440% 03/10/27.....	D.....	02/12/2020.....	ATHENE.....	.....	1,000,000	1,000,000	0	2Z.....
G6363# AK 3	NAC Aviation 29 DAC Series J 3.920% 02.....	D.....	02/27/2020.....	Direct-Private Placement.....	.....	8,500,000	8,500,000	0	2PL.....
G8090* AC 1	First Omega Series C 3.830% 03/01/35.....	D.....	01/31/2020.....	ATHENE.....	.....	1,000,000	1,000,000	0	2Z.....
Q8562* AG 0	SONIC HEALTHCARE 3.110% 01/15/32.....	D.....	01/15/2020.....	Direct-Private Placement.....	.....	5,000,000	5,000,000	0	2Z.....
Q8562* AH 8	SONIC HEALTHCARE 3.210% 01/15/35.....	D.....	01/15/2020.....	Direct-Private Placement.....	.....	10,000,000	10,000,000	0	2Z.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					608,947,373	586,692,083	3,217,485	XXX.....

QE04.4

Bonds - Unaffiliated Bank Loans

03967Y AB 6	ARCTIC HOLDINGS LLC 11.500% 11/19/24.....		01/01/2020.....	Tax Free Exchange.....	.....	932,871	981,361	0	2Z.....
09354@ AB 7	Blink Fitness 5.951% 11/08/24.....		03/25/2020.....	Direct-Private Placement.....	.....	825,441	825,441	0	4PL.....
10153K AC 3	Boulder 6.400% 12/28/25.....		03/13/2020.....	Direct-Private Placement.....	.....	15,250	15,250	0	2PL.....
12695# AA 9	Chesapeake Urolo 6.265% 04/28/22.....		12/31/2019.....	Direct-Private Placement.....	.....	17,070	17,070	0	4PL.....
20007* AA 9	Comar 6.243% 06/18/24.....		01/21/2020.....	Direct-Private Placement.....	.....	498,805	498,805	0	3PL.....
45249@ AD 6	ImageFirst 5.900% 10/25/25.....		03/16/2020.....	Direct-Private Placement.....	.....	796,911	796,911	0	3PL.....
56377@ AB 1	MannaPro 6.993% 12/08/23.....		02/04/2020.....	Direct-Private Placement.....	.....	42,457	42,457	0	3PL.....
61033# AA 7	MONROE Capital Private Feeder Senior Sec.....		03/27/2020.....	Direct-Private Placement.....	.....	3,753,849	3,753,849	0	1PL.....
61033# AB 5	MONROE Capital Private Feeder Junior Sec.....		03/27/2020.....	Direct-Private Placement.....	.....	420,959	420,959	0	1FE.....
61033* AA 1	MONROE Capital Private Feeder Senior Sec.....		03/27/2020.....	Direct-Private Placement.....	.....	3,753,849	3,753,849	0	1PL.....
61033* AB 9	MONROE Capital Private Feeder Junior Sec.....		03/27/2020.....	Direct-Private Placement.....	.....	420,959	420,959	0	1FE.....
61033@ AA 9	MONROE Capital Private Feeder Senior Sec.....		03/27/2020.....	Direct-Private Placement.....	.....	3,753,849	3,753,849	0	1PL.....
61033@ AB 7	MONROE Capital Private Feeder Junior Sec.....		03/27/2020.....	Direct-Private Placement.....	.....	420,959	420,959	0	1FE.....
61034* AA 0	MONROE Capital Private Feeder Senior Sec.....		03/27/2020.....	Direct-Private Placement.....	.....	3,753,849	3,753,849	0	1PL.....
61034* AB 8	MONROE Capital Private Feeder Junior Sec.....		03/27/2020.....	Direct-Private Placement.....	.....	420,959	420,959	0	1FE.....
66706* AA 6	Northstar Mezzanine VII Feeder Sr Unsecur.....		03/30/2020.....	Direct-Private Placement.....	.....	2,410,738	2,410,738	0	2FE.....
70559@ AB 2	Prometheus 7.201% 05/29/25.....		03/23/2020.....	Direct-Private Placement.....	.....	86,754	86,754	0	3PL.....
74741* AC 3	Q-Centrix 5.951% 11/30/24.....		03/24/2020.....	Direct-Private Placement.....	.....	84,427	84,427	0	4Z.....
87297* AA 7	TLE 7.451% 06/28/24.....		03/20/2020.....	Direct-Private Placement.....	.....	273,296	273,296	0	4PL.....

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
87758@ AD 1	Taymax	5.034%		07/31/25	Direct-Private Placement		96,308	96,308	0	4PL
91835# AA 4	Vital Records	7.493%		03/31/23	Direct-Private Placement		157,822	157,822	0	4PL
8299999	Total - Bonds - Unaffiliated Bank Loans			02/27/2020			22,937,382	22,985,872	0	XXX
8399997	Total - Bonds - Part 3						649,803,474	627,300,893	3,346,277	XXX
8399999	Total - Bonds						649,803,474	627,300,893	3,346,277	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred										
486606 3* 5	Kayne Anderson MLP Investment			02/11/2020	Direct-Private Placement		40,000,000	1,000,000	0.00	2FE
8599999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,000,000	XXX	0	XXX
8999997	Total - Preferred Stocks - Part 3						1,000,000	XXX	0	XXX
8999999	Total - Preferred Stocks						1,000,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										
31338\$ 11 2	FHLB - Dallas Class B			03/30/2020	Direct-Private Placement		5,819,000	581,900	0	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						581,900	XXX	0	XXX
9799997	Total - Common Stocks - Part 3						581,900	XXX	0	XXX
9799999	Total - Common Stocks						581,900	XXX	0	XXX
9899999	Total - Preferred and Common Stocks						1,581,900	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks						651,385,374	XXX	3,346,277	XXX

QE04.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
3620AS W5 4	Government National Mortgage A 738768.		03/01/2020.	Paydown.....		414,628	414,628	435,035	432,338	0	(17,711)	0	(17,711)	0	414,628	0	0	0	2,775	09/15/2041.	1.....
36225A PD 6	Government Natl Mtg Assn Pool 780420 7		03/01/2020.	Paydown.....		637	637	654	642	0	(5)	0	(5)	0	637	0	0	0	8	08/15/2026.	1.....
36225A UH 1	Government Natl Mtg Assn Pool 780584 7		03/01/2020.	Paydown.....		1,519	1,519	1,534	1,527	0	(7)	0	(7)	0	1,519	0	0	0	17	06/15/2027.	1.....
36230K L4 1	Government National Mortgage A 751247.		03/01/2020.	Paydown.....		283,806	283,806	296,754	295,578	0	(11,772)	0	(11,772)	0	283,806	0	0	0	1,485	10/15/2040.	1.....
38373A EF 9	Government National Mortgage A REMIC Se		03/01/2020.	Paydown.....		267,178	267,178	258,453	263,061	0	4,117	0	4,117	0	267,178	0	0	0	1,895	08/20/2039.	1.....
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL		03/01/2020.	Paydown.....		0	0	1,197	1,098	0	(1,098)	0	(1,098)	0	0	0	0	0	30	10/16/2048.	1.....
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009		03/01/2020.	Paydown.....		185,455	185,455	177,109	181,685	0	3,770	0	3,770	0	185,455	0	0	0	1,420	06/20/2039.	1.....
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200		03/01/2020.	Paydown.....		499,951	499,951	476,203	489,321	0	10,630	0	10,630	0	499,951	0	0	0	3,827	06/20/2039.	1.....
38374V AY 5	Government Natl Mtg Assn REMIC Ser 200		03/01/2020.	Paydown.....		1,098,982	1,098,982	1,082,497	1,091,196	0	7,786	0	7,786	0	1,098,982	0	0	0	7,969	06/20/2039.	1.....
38374V HM 4	Government Natl Mtg Assn REMIC Ser 200		03/01/2020.	Paydown.....		1,044,744	1,044,744	1,059,763	1,044,744	0	0	0	0	0	1,044,744	0	0	0	8,633	06/20/2038.	1.....
38374V WK 1	Government Natl Mtg Assn REMIC Ser 2009		01/01/2020.	Paydown.....		42,436	42,436	42,993	42,436	0	0	0	0	0	42,436	0	0	0	177	06/20/2038.	1.....
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200		03/01/2020.	Paydown.....		923,396	923,396	879,535	912,626	0	10,769	0	10,769	0	923,396	0	0	0	6,233	11/16/2024.	1.....
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200		03/01/2020.	Paydown.....		223,680	223,680	216,131	220,244	0	3,436	0	3,436	0	223,680	0	0	0	1,660	08/20/2039.	1.....
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C		03/01/2020.	Paydown.....		0	0	3,398	3,011	0	(3,011)	0	(3,011)	0	0	0	0	0	89	12/16/2043.	1.....
38376J DY 7	Government Natl Mtg Assn REMIC Ser 200		03/01/2020.	Paydown.....		741,539	741,539	724,275	733,748	0	7,791	0	7,791	0	741,539	0	0	0	5,490	10/20/2038.	1.....
38376J SZ 8	Government Natl Mtg Assn REMIC Ser 200		03/01/2020.	Paydown.....		188,300	188,300	189,948	188,732	0	(433)	0	(433)	0	188,300	0	0	0	2,118	11/20/2039.	1.....
38376K WB 3	Government Natl Mtg Assn REMIC Ser 200		03/01/2020.	Paydown.....		582,418	582,418	569,769	576,295	0	6,123	0	6,123	0	582,418	0	0	0	5,801	07/20/2039.	1.....
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200		03/01/2020.	Paydown.....		416,969	416,969	414,613	415,389	0	1,580	0	1,580	0	416,969	0	0	0	2,913	12/20/2039.	1.....
38377E HD 9	Government Natl Mtg Assn REMIC Ser 201		03/01/2020.	Paydown.....		900,798	900,798	907,554	899,474	0	1,324	0	1,324	0	900,798	0	0	0	6,874	04/20/2039.	1.....
38377Y W4 8	Government National Mortgage A SERIES 20		03/20/2020.	Paydown.....		0	0	35,675	31,370	0	(31,370)	0	(31,370)	0	0	0	0	0	1,202	10/20/2041.	1.....
0599999.	Total - Bonds - U.S. Government.....					7,816,436	7,816,436	7,773,090	7,824,515	0	(8,081)	0	(8,081)	0	7,816,436	0	0	0	60,616	XXX	XXX
Bonds - All Other Government																					
000000 00 0	CNAC HK FINBRIDGE CO LTD 4.125% 07/19/	A	03/31/2020.	Blackrock EM Sovereign Fund.....		2,924,335	2,888,000	2,674,562	2,702,324	0	5,055	0	5,055	0	2,707,379	0	216,957	216,957	83,354	07/19/2027.	2FE.....
000000 00 0	REPUBLIC OF SRI LANKA 5.750% 01/18/22	D	03/31/2020.	Blackrock EM Sovereign Fund.....		339,200	530,000	517,867	522,119	0	917	0	917	0	523,036	0	(183,836)	(183,836)	21,502	01/18/2022.	4FE.....
000000 00 0	BANCO DEL ESTADO -CHILE 3.875% 02/08/2	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,053,031	1,059,000	1,057,648	1,058,070	0	105	0	105	0	1,058,175	0	(5,144)	(5,144)	26,538	02/08/2022.	1FE.....

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
000000 00 0	CORP FINANCIERA DE DESAR 4.750% 02/08/	D	03/31/2020	Blackrock EM Sovereign Fund.....		2,877,267	2,896,000	2,945,581	2,926,652	0	(3,497)	0	(3,497)	0	2,923,155	0	(45,889)	(45,889)	89,154	02/08/2022	2FE.....
000000 00 0	PETRONAS CAPITAL LTD 3.125% 03/18/22	D	03/31/2020	Blackrock EM Sovereign Fund.....		3,421,338	3,314,000	3,257,401	3,279,121	0	3,810	0	3,810	0	3,282,931	0	138,407	138,407	55,718	03/18/2022	1FE.....
000000 00 0	SINOPEC GRP OVERSEA 2012 3.900% 05/17/	D	03/31/2020	Blackrock EM Sovereign Fund.....		704,133	681,000	682,793	682,067	0	(108)	0	(108)	0	681,959	0	22,174	22,174	9,916	05/17/2022	1FE.....
000000 00 0	COSTA RICA GOVERNMENT 4.250% 01/26/23	D	03/31/2020	Various.....		1,293,513	1,437,000	1,304,391	1,338,265	0	6,960	0	6,960	0	1,345,226	0	(51,713)	(51,713)	40,219	01/26/2023	4FE.....
000000 00 0	FONDO MIVIVIENDA SA 3.500% 01/31/23	D	03/31/2020	Blackrock EM Sovereign Fund.....		1,685,973	1,771,000	1,712,885	1,729,922	0	3,113	0	3,113	0	1,733,035	0	(47,063)	(47,063)	41,476	01/31/2023	2FE.....
000000 00 0	STATE OIL CO OF THE AZER 4.750% 03/13/	D	03/31/2020	Blackrock EM Sovereign Fund.....		568,651	585,000	578,481	580,512	0	324	0	324	0	580,836	0	(12,185)	(12,185)	15,308	03/13/2023	3FE.....
000000 00 0	REPUBLIC OF SRI LANKA 5.750% 04/18/23	D	03/31/2020	Blackrock EM Sovereign Fund.....		363,750	625,000	623,438	0	0	148	0	148	0	623,585	0	(259,835)	(259,835)	16,308	04/18/2023	4FE.....
000000 00 0	PERTAMINA PERSERO PT 4.300% 05/20/23	D	03/31/2020	Blackrock EM Sovereign Fund.....		2,427,304	2,437,000	2,413,179	2,419,374	0	1,203	0	1,203	0	2,420,577	0	6,727	6,727	38,099	05/20/2023	2FE.....
000000 00 0	REPUBLIC OF ECUADOR 8.750% 06/02/23	D	03/26/2020	Blackrock EM Sovereign Fund.....		132,109	547,000	516,217	524,108	0	1,372	0	1,372	0	525,480	0	(393,371)	(393,371)	15,539	06/02/2023	4FE.....
000000 00 0	REPUBLIC OF ECUADOR 8.750% 06/02/23	D	03/31/2020	Blackrock EM Sovereign Fund.....		255,557	915,000	863,517	876,714	0	2,402	0	2,402	0	879,116	0	(623,560)	(623,560)	26,688	06/02/2023	6FE.....
000000 00 0	RUSSIAN FEDERATION 4.875% 09/16/23	D	03/31/2020	Blackrock EM Sovereign Fund.....		1,928,440	1,800,000	1,855,500	1,840,440	0	(2,515)	0	(2,515)	0	1,837,925	0	90,515	90,515	47,531	09/16/2023	2FE.....
000000 00 0	REPUBLIC OF AZERBAIJAN 4.750% 03/18/24	D	03/31/2020	Blackrock EM Sovereign Fund.....		1,126,221	1,160,000	1,146,520	1,149,876	0	537	0	537	0	1,150,413	0	(24,192)	(24,192)	29,490	03/18/2024	3FE.....
000000 00 0	REPUBLIC OF ECUADOR 7.950% 06/20/24	D	03/26/2020	Blackrock EM Sovereign Fund.....		174,654	762,000	693,435	706,549	0	2,428	0	2,428	0	708,977	0	(534,323)	(534,323)	16,651	06/20/2024	4FE.....
000000 00 0	REPUBLIC OF KAZAKHSTAN 3.875% 10/14/24	D	03/31/2020	Blackrock EM Sovereign Fund.....		1,184,234	1,160,000	1,160,451	1,160,399	0	(19)	0	(19)	0	1,160,380	0	23,854	23,854	20,811	10/14/2024	2FE.....
000000 00 0	PETRONAS CAPITAL LTD 3.500% 03/18/25	D	03/31/2020	Blackrock EM Sovereign Fund.....		1,905,246	1,863,000	1,801,686	1,813,577	0	2,119	0	2,119	0	1,815,696	0	89,550	89,550	34,937	03/18/2025	1FE.....
000000 00 0	COSTA RICA GOVERNMENT 4.375% 04/30/25	D	03/31/2020	Various.....		751,565	911,000	805,649	822,736	0	3,418	0	3,418	0	826,154	0	(74,589)	(74,589)	16,704	04/30/2025	4FE.....
000000 00 0	CORP FINANCIERA DE DESAR 4.750% 07/15/	D	03/31/2020	Blackrock EM Sovereign Fund.....		1,725,567	1,771,000	1,774,466	1,773,799	0	(112)	0	(112)	0	1,773,687	0	(48,120)	(48,120)	59,794	07/15/2025	2FE.....
000000 00 0	CODELCO INC 4.500% 09/16/25.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		706,987	681,000	688,035	686,683	0	(221)	0	(221)	0	686,462	0	20,525	20,525	16,635	09/16/2025	1FE.....
000000 00 0	DOMINICAN REPUBLIC 6.875% 01/29/26	D	03/31/2020	Blackrock EM Sovereign Fund.....		2,150,571	2,171,000	2,310,972	2,287,912	0	(4,031)	0	(4,031)	0	2,283,881	0	(133,310)	(133,310)	100,287	01/29/2026	3FE.....
000000 00 0	SOUTHERN GAS CORRIDOR 6.875% 03/24/26	D	03/31/2020	Blackrock EM Sovereign Fund.....		519,349	514,000	550,455	544,347	0	(1,015)	0	(1,015)	0	543,332	0	(23,983)	(23,983)	18,378	03/24/2026	3FE.....
000000 00 0	STATE OF QATAR 3.250% 06/02/26.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		1,721,038	1,689,000	1,693,223	1,692,896	0	(136)	0	(136)	0	1,692,760	0	28,278	28,278	18,128	06/02/2026	1FE.....
000000 00 0	OMAN GOV INTERNTL BOND 4.750% 06/15/26	D	03/09/2020	Blackrock EM Sovereign Fund.....		7,732,455	8,384,000	7,779,113	7,868,114	0	12,738	0	12,738	0	7,880,851	0	(148,396)	(148,396)	95,135	06/15/2026	3FE.....
000000 00 0	EXPORT-IMPORT BK INDIA 3.375% 08/05/26	D	03/31/2020	Various.....		548,202	600,000	545,960	554,470	0	1,429	0	1,429	0	555,899	0	(7,697)	(7,697)	13,144	08/05/2026	2FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
000000 00 0	EMPRESA NACIONAL DEL PET 3.750% 08/05/	D	03/31/2020.	Various.....		1,276,715	1,373,000	1,285,409	1,298,704	0	2,396	0	2,396	0	1,301,100	0	(24,385)	(24,385)	33,723	08/05/2026.	2FE.....
000000 00 0	SINOPEC GRP OVERSEAS DEV 2.750% 09/29/	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,205,411	1,182,000	1,055,004	1,073,420	0	3,445	0	3,445	0	1,076,864	0	128,546	128,546	16,834	09/29/2026.	1FE.....
000000 00 0	Republic of Indonesia 4.350% 01/08/27....	D	03/31/2020.	Blackrock EM Sovereign Fund.....		2,730,541	2,618,000	2,580,937	2,585,931	0	972	0	972	0	2,586,904	0	143,637	143,637	83,162	01/08/2027.	2FE.....
000000 00 0	CHINA DEVELOPMENT BANK 3.375% 01/24/27	D	03/31/2020.	Blackrock EM Sovereign Fund.....		2,202,127	2,022,000	1,923,806	1,938,423	0	2,576	0	2,576	0	1,940,999	0	261,128	261,128	46,909	01/24/2027.	1FE.....
000000 00 0	DOMINICAN REPUBLIC 5.950% 01/25/27	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,396,887	1,502,000	1,505,802	1,505,246	0	(95)	0	(95)	0	1,505,151	0	(108,264)	(108,264)	61,041	01/25/2027.	3FE.....
000000 00 0	KINGDOM OF JORDAN 5.750% 01/31/27	D	03/31/2020.	Blackrock EM Sovereign Fund.....		854,741	959,000	1,017,739	0	0	(1,537)	0	(1,537)	0	1,016,201	0	(161,461)	(161,461)	36,840	01/31/2027.	4FE.....
000000 00 0	ARAB REPUBLIC OF EGYPT 7.500% 01/31/27	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,619,751	1,722,000	1,743,088	1,739,996	0	(422)	0	(422)	0	1,739,575	0	(119,824)	(119,824)	83,996	01/31/2027.	4FE.....
000000 00 0	KAZMUNAYGAS NATIONAL CO 4.750% 04/19/2	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,618,268	1,708,000	1,672,114	1,677,078	0	870	0	870	0	1,677,947	0	(59,679)	(59,679)	36,483	04/19/2027.	2FE.....
000000 00 0	STATE GRID OVERSEAS INV 3.500% 05/04/2	D	03/31/2020.	Blackrock EM Sovereign Fund.....		783,064	723,000	682,339	688,162	0	1,018	0	1,018	0	689,180	0	93,884	93,884	10,364	05/04/2027.	1FE.....
000000 00 0	PERUSAHAAN LISTRIK NEGAR 4.125% 05/15/	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,869,373	1,938,000	1,757,359	1,776,938	0	4,386	0	4,386	0	1,781,324	0	88,048	88,048	29,938	05/15/2027.	2FE.....
000000 00 0	CODELCO INC 3.625% 08/01/27.....	D	03/31/2020.	Various.....		1,732,918	1,771,000	1,669,198	1,682,714	0	2,450	0	2,450	0	1,685,164	0	47,753	47,753	42,779	08/01/2027.	1FE.....
000000 00 0	KAZTRANS GAS JSC 4.375% 09/26/27....	D	03/31/2020.	Various.....		611,190	681,000	637,766	643,457	0	988	0	988	0	644,445	0	(33,255)	(33,255)	15,345	09/26/2027.	2FE.....
000000 00 0	EXPORT-IMPORT BANK CHINA 3.250% 11/28/	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,770,883	1,649,000	1,522,977	1,539,117	0	2,953	0	2,953	0	1,542,070	0	228,812	228,812	18,379	11/28/2027.	1FE.....
000000 00 0	REPUBLIC OF KENYA 7.250% 02/28/28..	D	03/31/2020.	Blackrock EM Sovereign Fund.....		360,360	385,000	373,970	375,129	0	222	0	222	0	375,351	0	(14,991)	(14,991)	16,592	02/28/2028.	4FE.....
000000 00 0	SAUDI INTERNATIONAL BOND 3.625% 03/04/	D	03/31/2020.	Blackrock EM Sovereign Fund.....		3,080,660	3,028,000	2,906,364	2,920,873	0	2,720	0	2,720	0	2,923,593	0	157,067	157,067	63,080	03/04/2028.	1FE.....
000000 00 0	STATE OF QATAR 4.500% 04/23/28.....	D	03/31/2020.	Blackrock EM Sovereign Fund.....		2,046,026	1,863,000	1,868,628	1,868,328	0	(136)	0	(136)	0	1,868,192	0	177,834	177,834	36,768	04/23/2028.	1FE.....
000000 00 0	MEXICO CITY ARPT TRUST 3.875% 04/30/28	D	03/31/2020.	Blackrock EM Sovereign Fund.....		173,861	212,000	187,977	191,020	0	509	0	509	0	191,528	0	(17,667)	(17,667)	3,469	04/30/2028.	2FE.....
000000 00 0	DOMINICAN REPUBLIC 6.000% 07/19/28	D	03/31/2020.	Blackrock EM Sovereign Fund.....		404,115	428,000	475,979	0	0	(1,052)	0	(1,052)	0	474,927	0	(70,812)	(70,812)	17,997	07/19/2028.	3FE.....
000000 00 0	RUSSIAN FEDERATION 4.375% 03/21/29	D	03/31/2020.	Various.....		3,456,120	3,200,000	3,048,647	3,064,350	0	2,903	0	2,903	0	3,067,253	0	388,867	388,867	73,986	03/21/2029.	2FE.....
000000 00 0	SAUDI ARABIAN OIL CO 3.500% 04/16/29	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,669,116	1,689,000	1,657,331	1,659,101	0	668	0	668	0	1,659,769	0	9,347	9,347	27,076	04/16/2029.	1FE.....
000000 00 0	SAUDI INTERNATIONAL BOND 4.375% 04/16/	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,014,353	942,000	960,840	959,610	0	(384)	0	(384)	0	959,226	0	55,126	55,126	18,831	04/16/2029.	1FE.....
000000 00 0	REPUBLIC OF GHANA 7.625% 05/16/29.	D	03/31/2020.	Blackrock EM Sovereign Fund.....		581,228	805,000	806,650	445,467	0	(10)	0	(10)	0	807,812	0	(226,584)	(226,584)	22,973	05/16/2029.	4FE.....
000000 00 0	ABU DHABI GOVT INTL 2.500% 09/30/29	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,904,059	1,962,000	1,952,013	1,952,239	0	220	0	220	0	1,952,458	0	(48,400)	(48,400)	24,646	09/30/2029.	1FE.....
000000 00 0	REPUBLIC OF NIGERIA 7.143% 02/23/30	D	03/31/2020.	Various.....		1,277,345	1,792,000	1,782,774	1,186,493	0	163	0	163	0	1,785,723	0	(508,378)	(508,378)	77,473	02/23/2030.	4FE.....
000000 00 0	STATE OIL CO OF THE AZER 6.950% 03/18/	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,474,177	1,466,000	1,554,676	1,546,273	0	(1,407)	0	(1,407)	0	1,544,866	0	(70,689)	(70,689)	54,575	03/18/2030.	3FE.....
000000 00 0	REPUBLIC OF NIGERIA 7.875% 02/16/32	D	03/31/2020.	Blackrock EM Sovereign Fund.....		1,324,656	1,863,000	1,885,552	1,883,691	0	(288)	0	(288)	0	1,883,403	0	(558,747)	(558,747)	91,649	02/16/2032.	4FE.....

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
000000 00 0	PETROLEOS DEL PERU SA 4.750% 06/19/32	D	03/31/2020	Various.....		1,966,567	2,191,000	2,084,185	2,091,788	0	1,409	0	1,409	0	2,093,197	0	(126,630)	(126,630)	29,406	06/19/2032	2FE.....
000000 00 0	REPUBLIC OF AZERBAIJAN 3.500% 09/01/32	D	03/31/2020	Various.....		433,285	526,000	431,252	438,653	0	1,217	0	1,217	0	439,871	0	(6,586)	(6,586)	10,761	09/01/2032	3FE.....
000000 00 0	REPUBLIC OF SENEGAL 6.250% 05/23/33	D	03/31/2020	Blackrock EM Sovereign Fund.....		513,799	561,000	485,209	488,588	0	782	0	782	0	489,370	0	24,429	24,429	12,495	05/23/2033	4FE.....
000000 00 0	Republic of Indonesia 4.625% 04/15/43.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		5,364,675	5,034,000	4,655,898	4,667,032	0	2,037	0	2,037	0	4,669,069	0	695,606	695,606	107,563	04/15/2043	2FE.....
000000 00 0	COSTA RICA GOVERNMENT 5.625% 04/30/43	D	03/31/2020	Blackrock EM Sovereign Fund.....		278,163	385,000	324,817	326,206	0	259	0	259	0	326,464	0	(48,302)	(48,302)	9,144	04/30/2043	4FE.....
000000 00 0	ROMANIA 6.125% 01/22/44.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		589,651	514,000	584,946	582,801	0	(368)	0	(368)	0	582,433	0	7,218	7,218	21,765	01/22/2044	2FE.....
000000 00 0	REPUBLIC OF KAZAKHSTAN 4.875% 10/14/44	D	03/31/2020	Blackrock EM Sovereign Fund.....		3,270,988	2,904,000	2,815,617	2,818,319	0	432	0	432	0	2,818,751	0	452,237	452,237	65,628	10/14/2044	2FE.....
000000 00 0	CODELCO INC 4.875% 11/04/44.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		705,261	681,000	685,016	684,882	0	(21)	0	(21)	0	684,861	0	20,400	20,400	13,594	11/04/2044	1FE.....
000000 00 0	COSTA RICA GOVERNMENT 7.158% 03/12/45	D	03/31/2020	Various.....		734,816	913,000	880,257	880,881	0	103	0	103	0	880,983	0	(146,167)	(146,167)	36,026	03/12/2045	4FE.....
000000 00 0	PETRONAS CAPITAL LTD 4.500% 03/18/45	D	03/31/2020	Blackrock EM Sovereign Fund.....		706,960	681,000	678,417	678,494	0	13	0	13	0	678,506	0	28,454	28,454	16,464	03/18/2045	1FE.....
000000 00 0	ARAB REPUBLIC OF EGYPT 8.500% 01/31/47	D	03/31/2020	Blackrock EM Sovereign Fund.....		1,453,165	1,765,000	1,782,361	1,782,297	0	(55)	0	(55)	0	1,782,242	0	(329,077)	(329,077)	100,387	01/31/2047	4FE.....
000000 00 0	OMAN GOV INTERNTL BOND 6.500% 03/08/47	D	01/08/2020	Blackrock EM Sovereign Fund.....		7,754,175	7,953,000	7,225,550	7,237,912	0	210	0	210	0	7,238,122	0	516,053	516,053	175,187	03/08/2047	3FE.....
000000 00 0	KAZMUNAYGAS NATIONAL CO 5.750% 04/19/4	D	03/31/2020	Blackrock EM Sovereign Fund.....		4,215,598	4,326,000	4,100,926	4,105,610	0	786	0	786	0	4,106,396	0	109,202	109,202	111,857	04/19/2047	2FE.....
000000 00 0	RUSSIAN FEDERATION 5.250% 06/23/47	D	03/31/2020	Blackrock EM Sovereign Fund.....		2,704,978	2,200,000	2,053,079	2,056,117	0	548	0	548	0	2,056,664	0	648,314	648,314	31,529	06/23/2047	2FE.....
000000 00 0	SAUDI INTERNATIONAL BOND 4.625% 10/04/	D	03/31/2020	Blackrock EM Sovereign Fund.....		4,274,656	4,107,000	3,896,895	3,901,346	0	831	0	831	0	3,902,177	0	372,479	372,479	93,247	10/04/2047	1FE.....
000000 00 0	ABU DHABI CRUDE OIL 4.600% 11/02/47	D	03/31/2020	Blackrock EM Sovereign Fund.....		938,809	942,000	949,065	949,026	0	(31)	0	(31)	0	948,995	0	(10,185)	(10,185)	10,893	11/02/2047	1FE.....
000000 00 0	STATE OF QATAR 5.103% 04/23/48.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		5,153,477	4,205,000	4,275,215	4,274,787	0	(317)	0	(317)	0	4,274,471	0	879,006	879,006	93,869	04/23/2048	1FE.....
000000 00 0	ROMANIA 5.125% 06/15/48.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		1,962,982	1,888,000	1,900,801	1,900,939	0	(62)	0	(62)	0	1,900,877	0	62,105	62,105	28,460	06/15/2048	2FE.....
000000 00 0	SAUDI ARABIAN OIL CO 4.375% 04/16/49	D	03/31/2020	Blackrock EM Sovereign Fund.....		201,350	200,000	197,106	197,139	0	12	0	12	0	197,152	0	4,199	4,199	4,035	04/16/2049	1FE.....
000000 00 0	SAUDI INTERNATIONAL BOND 5.000% 04/17/	D	03/31/2020	Blackrock EM Sovereign Fund.....		1,169,604	1,070,000	1,072,675	1,072,675	0	0	0	0	0	1,072,675	0	96,929	96,929	24,266	04/17/2049	1FE.....
000000 00 0	CODELCO INC 3.700% 01/30/50.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		650,605	741,000	739,414	739,414	0	0	0	0	0	739,414	0	(88,809)	(88,809)	13,819	01/30/2050	1FE.....
040114 HP 8	Republic of Argentina 4.625% 01/11/23.....	D	03/31/2020	Various.....		201,645	720,000	358,510	358,510	0	0	0	0	0	358,510	0	(156,865)	(156,865)	11,104	01/11/2023	5FE.....
040114 HQ 6	Republic of Argentina 5.875% 01/11/28.....	D	03/31/2020	Various.....		771,710	2,873,000	1,358,498	1,358,498	0	0	0	0	0	1,358,498	0	(586,788)	(586,788)	62,444	01/11/2028	5FE.....
040114 HR 4	Republic of Argentina 6.875% 01/11/48.....	D	03/31/2020	Various.....		215,506	843,000	406,486	406,486	0	0	0	0	0	406,486	0	(190,980)	(190,980)	12,861	01/11/2048	5FE.....
105756 BV 1	Republic of Brazil 4.250% 01/07/25.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		3,586,238	3,397,000	3,265,892	3,293,247	0	4,572	0	4,572	0	3,297,819	0	288,418	288,418	105,828	01/07/2025	3FE.....
105756 BZ 2	Republic of Brazil 4.625% 01/13/28.....	D	03/26/2020	Blackrock EM Sovereign Fund.....		1,521,450	1,400,000	1,317,400	1,326,122	0	1,817	0	1,817	0	1,327,939	0	193,511	193,511	46,224	01/13/2028	3FE.....
195325 BM 6	Republic of Colombia 6.125% 01/18/41.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		3,939,837	3,478,000	3,844,984	3,832,207	0	(2,318)	0	(2,318)	0	3,829,889	0	109,949	109,949	149,644	01/18/2041	2FE.....
195325 BQ 7	Republic of Colombia 4.000% 02/26/24.....	D	03/31/2020	Blackrock EM Sovereign Fund.....		2,180,457	2,171,000	2,151,637	2,156,102	0	814	0	814	0	2,156,916	0	23,540	23,540	51,836	02/26/2024	2FE.....

QE05.3

SCHEDULE D - PART 4

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

QE05.4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
195325 CX 1	Republic of Colombia 4.500% 01/28/26.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	1,487,182	1,462,000	1,477,299	1,474,446	.....0	.....(470)	.....0	.....(470)	.....0	1,473,976	.....0	13,206	13,206	44,377	01/28/2026	2FE.....
195325 DL 6	Republic of Colombia 3.875% 04/25/27.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	2,506,824	2,539,000	2,428,234	2,442,698	.....0	.....2,763	.....0	.....2,763	.....0	2,445,461	.....0	61,364	61,364	42,603	04/25/2027	2FE.....
445545 AF 3	HUNGARY 7.625% 03/29/41.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	2,499,707	1,622,000	2,239,350	2,216,824	.....0	.....(4,029)	.....0	.....(4,029)	.....0	2,212,795	.....0	286,912	286,912	68,909	03/29/2041	2FE.....
445545 AJ 5	HUNGARY 5.750% 11/22/23.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	3,619,723	3,288,000	3,550,984	3,485,436	.....0	.....(11,768)	.....0	.....(11,768)	.....0	3,473,668	.....0	146,056	146,056	67,806	11/22/2023	2FE.....
445545 AL 0	HUNGARY 5.375% 03/25/24.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	2,875,985	2,618,000	2,792,972	2,752,357	.....0	.....(7,250)	.....0	.....(7,250)	.....0	2,745,108	.....0	130,877	130,877	72,660	03/25/2024	2FE.....
455780 CD 6	Republic of Indonesia 3.500% 01/11/28.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	4,795,757	4,848,000	4,466,799	4,513,918	.....0	.....8,671	.....0	.....8,671	.....0	4,522,588	.....0	273,168	273,168	122,494	01/11/2028	2FE.....
698299 BF 0	REPUBLIC OF PANAMA 3.875% 03/17/28	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	1,455,068	1,373,000	1,340,502	1,344,512	.....0	.....723	.....0	.....723	.....0	1,345,236	.....0	109,832	109,832	28,640	03/17/2028	2FE.....
698299 BG 8	REPUBLIC OF PANAMA 4.500% 05/15/47	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	1,924,853	1,771,000	1,704,426	1,706,002	.....0	.....290	.....0	.....290	.....0	1,706,292	.....0	218,560	218,560	30,082	05/15/2047	2FE.....
715638 BM 3	REPUBLIC OF PERU 5.625% 11/18/50.....	D	03/31/2020	Various.....	.....	2,605,989	1,771,000	2,030,192	2,025,099	.....0	.....(919)	.....0	.....(919)	.....0	2,024,181	.....0	581,808	581,808	36,773	11/18/2050	2FE.....
71654Q BW 1	Petroleos Mexicanos 4.500% 01/23/26.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	1,450,056	1,954,000	1,798,127	1,821,446	.....0	.....4,569	.....0	.....4,569	.....0	1,826,016	.....0	(375,960)	(375,960)	60,547	01/23/2026	2FE.....
71654Q CD 2	Petroleos Mexicanos 4.625% 09/21/23.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	1,483,233	1,827,000	1,773,197	1,786,364	.....0	.....2,457	.....0	.....2,457	.....0	1,788,821	.....0	(305,587)	(305,587)	44,570	09/21/2023	2FE.....
71654Q CL 4	Petroleos Mexicanos 6.350% 02/12/48.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	2,568,964	3,836,000	3,396,227	3,400,184	.....0	.....1,183	.....0	.....1,183	.....0	3,401,368	.....0	(832,404)	(832,404)	154,871	02/12/2048	2FE.....
718286 BY 2	Republic of Philippines 4.200% 01/21/2.....	D	03/26/2020	Blackrock EM Sovereign Fund.....	.....	214,002	200,000	205,123	203,834	.....0	.....(216)	.....0	.....(216)	.....0	203,619	.....0	10,383	10,383	5,810	01/21/2024	2FE.....
718286 CC 9	Republic of Philippines 3.000% 02/01/2.....	D	03/26/2020	Blackrock EM Sovereign Fund.....	.....	542,895	517,000	477,588	482,644	.....0	.....873	.....0	.....873	.....0	483,517	.....0	59,378	59,378	10,246	02/01/2028	2FE.....
731011 AU 6	Republic of Poland 3.250% 04/06/26.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	2,778,317	2,604,000	2,511,508	2,526,475	.....0	.....2,724	.....0	.....2,724	.....0	2,529,199	.....0	249,118	249,118	41,154	04/06/2026	1FE.....
760942 BB 7	REPUBLICA ORIENT URUGUAY 4.375% 10/27/	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	2,801,960	2,619,400	2,626,610	2,625,223	.....0	.....(161)	.....0	.....(161)	.....0	2,625,062	.....0	176,899	176,899	48,986	10/27/2027	2FE.....
760942 BD 3	REPUBLICA ORIENT URUGUAY 4.975% 04/20/	D	03/31/2020	Various.....	.....	2,625,734	2,311,535	2,184,136	2,185,797	.....0	.....301	.....0	.....301	.....0	2,186,098	.....0	439,636	439,636	51,476	04/20/2055	2FE.....
836205 AQ 7	REPUBLIC OF SOUTH AFRICA 4.665% 01/17/	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	2,680,650	2,827,000	2,771,895	2,784,110	.....0	.....2,393	.....0	.....2,393	.....0	2,786,503	.....0	(105,853)	(105,853)	93,006	01/17/2024	3FE.....
836205 AW 4	REPUBLIC OF SOUTH AFRICA 4.850% 09/27/	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	3,270,989	3,664,000	3,429,417	3,457,495	.....0	.....5,272	.....0	.....5,272	.....0	3,462,767	.....0	(191,778)	(191,778)	90,771	09/27/2027	3FE.....
836205 BB 9	REPUBLIC OF SOUTH AFRICA 5.750% 09/30/	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	1,220,055	1,616,000	1,616,000	1,616,000	.....0	.....0	.....0	.....0	.....0	1,616,000	.....0	(395,945)	(395,945)	42,557	09/30/2049	3FE.....
857524 AB 8	Republic of Poland 5.000% 03/23/22.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	2,878,593	2,707,000	2,851,564	2,796,978	.....0	.....(9,687)	.....0	.....(9,687)	.....0	2,787,292	.....0	91,302	91,302	70,654	03/23/2022	1FE.....
857524 AC 6	Republic of Poland 4.000% 01/22/24.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	2,827,072	2,618,000	2,657,681	2,647,882	.....0	.....(1,708)	.....0	.....(1,708)	.....0	2,646,174	.....0	180,897	180,897	72,398	01/22/2024	1FE.....
91087B AC 4	United Mexican States 4.150% 03/28/27.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	3,548,667	3,478,000	3,370,345	3,384,945	.....0	.....2,695	.....0	.....2,695	.....0	3,387,640	.....0	161,026	161,026	69,334	03/28/2027	2FE.....
91087B AD 2	United Mexican States 4.600% 02/10/48.....	D	03/31/2020	Blackrock EM Sovereign Fund.....	.....	1,781,092	1,771,000	1,587,789	1,591,707	.....0	.....696	.....0	.....696	.....0	1,592,403	.....0	188,689	188,689	52,249	02/10/2048	2FE.....
1099999	Total - Bonds - All Other Government.....					192,562,409	197,144,935	190,278,437	187,621,260	.....0	.....72,624	.....0	.....72,624	.....0	190,772,463	.....0	1,789,938	1,789,938	4,885,661	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
199098 CG 7	COLUMBUS-FRANKLIN CNTY OHIO 6.625% 08/	..	03/27/2020	Call 100.0000.....	.....	230,000	230,000	225,786	227,028	.....0	.....71	.....0	.....71	.....0	227,099	.....0	2,901	2,901	9,396	08/15/2027	1FE.....
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41 ..	..	03/01/2020	Paydown.....	.....	1,366,222	1,366,222	1,399,496	1,396,081	.....0	.....(29,859)	.....0	.....(29,859)	.....0	1,366,222	.....0	.....0	.....0	7,710	10/01/2041	1.....
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40 ..	..	03/01/2020	Paydown.....	.....	347,900	347,900	339,257	340,105	.....0	.....7,795	.....0	.....7,795	.....0	347,900	.....0	.....0	.....0	1,982	11/01/2040	1.....
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42 ..	..	03/01/2020	Paydown.....	.....	558,576	558,576	570,359	569,052	.....0	.....(10,476)	.....0	.....(10,476)	.....0	558,576	.....0	.....0	.....0	2,768	04/01/2042	1.....
3128MJ MB 3	Federal Home Loan Mtg Corp G08353 4.5 ..	..	03/01/2020	Paydown.....	.....	215,840	215,840	215,604	215,590	.....0	.....250	.....0	.....250	.....0	215,840	.....0	.....0	.....0	1,559	07/01/2039	1.....
3128MJ Q9 4	Federal Home Loan Mtg Corp G08479 3.5 ..	..	03/01/2020	Paydown.....	.....	121,976	121,976	125,521	125,169	.....0	.....(3,193)	.....0	.....(3,193)	.....0	121,976	.....0	.....0	.....0	707	03/01/2042	1.....
3128MJ VM 9	Federal Home Loan Mtg Corp G08619 3.0 ..	..	03/01/2020	Paydown.....	.....	118,125	118,125	120,912	120,728	.....0	.....(2,603)	.....0	.....(2,603)	.....0	118,125	.....0	.....0	.....0	597	12/01/2044	1.....
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42	03/01/2020	Paydown.....	138,235	138,235	142,015	141,4690(3,234)0(3,234)0	138,235000	682	11/01/2042	1.....

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31292H X3 3	Federal Home Ln Mtg Corp C01598 5.000		03/01/2020	Paydown		43,014	43,014	44,475	44,150	0	(1,136)	0	(1,136)	0	43,014	0	0	0	350	08/01/2033	1
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43		03/01/2020	Paydown		73,170	73,170	72,484	72,548	0	622	0	622	0	73,170	0	0	0	316	01/01/2043	1
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39		03/01/2020	Paydown		222,130	222,130	218,451	218,765	0	3,364	0	3,364	0	222,130	0	0	0	2,093	06/01/2039	1
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40		03/01/2020	Paydown		265,466	265,466	274,757	273,959	0	(8,493)	0	(8,493)	0	265,466	0	0	0	1,884	04/01/2040	1
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40		03/01/2020	Paydown		268,616	268,616	276,842	276,006	0	(7,390)	0	(7,390)	0	268,616	0	0	0	1,332	09/01/2040	1
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41		03/01/2020	Paydown		255,592	255,592	258,308	257,688	0	(2,096)	0	(2,096)	0	255,592	0	0	0	2,844	02/01/2041	1
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41		03/01/2020	Paydown		737,577	737,577	765,236	762,025	0	(24,447)	0	(24,447)	0	737,577	0	0	0	4,300	03/01/2041	1
31296R PL 6	Federal Home Ln Mtg Corp A16727 5.000		03/01/2020	Paydown		87,199	87,199	90,108	89,684	0	(2,485)	0	(2,485)	0	87,199	0	0	0	608	12/01/2033	1
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42		03/01/2020	Paydown		670,395	670,395	670,395	670,395	0	0	0	0	0	670,395	0	0	0	4,190	03/01/2042	1
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42		03/01/2020	Paydown		526,191	526,191	543,128	541,136	0	(14,945)	0	(14,945)	0	526,191	0	0	0	2,952	04/01/2042	1
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466 3.000%		03/01/2020	Paydown		586,070	586,070	611,894	609,424	0	(23,353)	0	(23,353)	0	586,070	0	0	0	2,575	11/01/2042	1
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206 2.5		03/01/2020	Paydown		607,126	607,126	593,086	594,326	0	12,801	0	12,801	0	607,126	0	0	0	2,668	01/01/2043	1
31368H NW 9	Federal Natl Mtg Assn 190405 4.000% 1		03/01/2020	Paydown		256,711	256,711	253,743	253,936	0	2,775	0	2,775	0	256,711	0	0	0	1,570	10/01/2040	1
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9		03/01/2020	Paydown		1,633,465	1,633,465	1,597,862	1,609,694	0	23,771	0	23,771	0	1,633,465	0	0	0	11,439	10/25/2041	1
3136B1 VQ 4	FANNIE MAE SERIES 201825 CLASS ZC 4.00		03/01/2020	Paydown		1,644,458	1,644,458	1,639,319	1,639,341	0	5,117	0	5,117	0	1,644,458	0	0	0	12,374	04/25/2048	1
3136B5 QG 3	Fannie mae SERIES 201945 CLASS ZA 3.50		03/01/2020	Paydown		3,214,843	3,214,843	3,195,755	3,196,374	0	18,469	0	18,469	0	3,214,843	0	0	0	14,141	08/25/2049	1
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375		03/01/2020	Paydown		1,098,590	1,098,590	1,041,601	1,076,629	0	21,961	0	21,961	0	1,098,590	0	0	0	7,258	11/15/2040	1
3137A5 DU 5	Federal Home Ln Mtg Corp REMIC Ser 378		03/01/2020	Paydown		1,076,274	1,076,274	1,071,397	1,074,203	0	2,070	0	2,070	0	1,076,274	0	0	0	6,628	11/15/2040	1
3137A7 NB 2	Federal Home Ln Mtg Corp REMIC Ser 382		03/01/2020	Paydown		887,930	887,930	834,377	886,379	0	1,551	0	1,551	0	887,930	0	0	0	5,182	02/15/2036	1
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382		03/01/2020	Paydown		493,775	493,775	524,019	503,413	0	(9,638)	0	(9,638)	0	493,775	0	0	0	2,298	03/15/2041	1
3137A9 B7 0	Federal Home Ln Mtg Corp REMIC Ser 384		03/01/2020	Paydown		1,123,756	1,123,756	1,035,260	1,089,585	0	34,172	0	34,172	0	1,123,756	0	0	0	6,279	04/15/2031	1
3137AK CT 6	Federal Home Ln Mtg Corp REMIC Ser 398		03/01/2020	Paydown		104,516	104,516	101,511	103,532	0	984	0	984	0	104,516	0	0	0	614	01/15/2042	1
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402		03/01/2020	Paydown		975,586	975,586	981,073	977,103	0	(1,518)	0	(1,518)	0	975,586	0	0	0	6,303	02/15/2042	1
3137FN R6 9	FREDDIE MAC SERIES 4916 CLASS UZ 3.000		03/01/2020	Paydown		1,309,562	1,309,562	1,299,536	1,299,603	0	9,959	0	9,959	0	1,309,562	0	0	0	7,114	09/25/2049	1
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50		03/01/2020	Paydown		29,345	29,345	30,363	30,137	0	(791)	0	(791)	0	29,345	0	0	0	265	10/01/2033	1
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41		03/01/2020	Paydown		383,890	383,890	380,231	380,821	0	3,069	0	3,069	0	383,890	0	0	0	3,162	02/01/2041	1
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41		03/01/2020	Paydown		410,841	410,841	414,821	414,355	0	(3,514)	0	(3,514)	0	410,841	0	0	0	2,488	11/01/2041	1
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43		03/01/2020	Paydown		158,245	158,245	155,896	156,077	0	2,168	0	2,168	0	158,245	0	0	0	795	01/01/2043	1
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44		03/01/2020	Paydown		126,519	126,519	128,970	128,774	0	(2,255)	0	(2,255)	0	126,519	0	0	0	609	11/01/2044	1
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45		03/01/2020	Paydown		92,886	92,886	101,245	100,103	0	(7,218)	0	(7,218)	0	92,886	0	0	0	632	03/01/2045	1
3138L3 Q6 5	FN AM3176 3.770% 05/01/43		03/01/2020	Paydown		22,956	22,956	23,609	23,510	0	(554)	0	(554)	0	22,956	0	0	0	144	05/01/2043	1
3138L6 5P 9	Fannie Mae 4.130% 07/01/44		03/01/2020	Paydown		35,348	35,348	39,303	38,741	0	(3,392)	0	(3,392)	0	35,348	0	0	0	244	07/01/2044	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3138L6	LM 8 Fannie Mae AM5731 3.990% 06/01/44		03/01/2020	Paydown		14,717	14,717	15,487	15,471	0	(754)	0	(754)	0	14,717	0	0	0	98	06/01/2044	1
3138L7	LJ 3 Fannie Mae 3.700% 10/01/29		03/01/2020	Paydown		48,696	48,696	52,439	51,220	0	(2,525)	0	(2,525)	0	48,696	0	0	0	316	10/01/2029	1
3138L7	W2 8 Fannie Mae 4.090% 11/01/39		03/01/2020	Paydown		41,205	41,205	44,868	44,240	0	(3,035)	0	(3,035)	0	41,205	0	0	0	295	11/01/2039	1
3138L8	6R 0 FNMA 3.430% 03/01/40		03/01/2020	Paydown		38,978	38,978	41,317	40,900	0	(1,922)	0	(1,922)	0	38,978	0	0	0	232	03/01/2040	1
3138L8	VF 8 FNMA 3.670% 01/01/45		03/01/2020	Paydown		88,750	88,750	89,970	89,710	0	(960)	0	(960)	0	88,750	0	0	0	570	01/01/2045	1
3138L8	W8 3 FNMA 3.410% 01/01/32		03/01/2020	Paydown		26,328	26,328	27,496	27,170	0	(842)	0	(842)	0	26,328	0	0	0	159	01/01/2032	1
3138LK	UP 0 Fannie mae AN6889 3.390% 12/01/45		03/01/2020	Paydown		40,645	40,645	39,086	39,160	0	1,485	0	1,485	0	40,645	0	0	0	241	12/01/2045	1
3138LN	4G 3 Fannie Mae AN9822 3.980% 07/01/38		03/01/2020	Paydown		22,519	22,519	24,499	24,449	0	(1,930)	0	(1,930)	0	22,519	0	0	0	159	07/01/2038	1
3138M0	BE 9 Fannie Mae AO8136 3.000% 08/01/42		03/01/2020	Paydown		2,628,914	2,628,914	2,696,690	2,688,927	0	(60,013)	0	(60,013)	0	2,628,914	0	0	0	13,085	08/01/2042	1
3138NY	GE 9 Fannie Mae AR1996 3.000% 02/01/43		03/01/2020	Paydown		243,099	243,099	237,523	238,018	0	5,081	0	5,081	0	243,099	0	0	0	1,190	02/01/2043	1
3138W1	F4 4 Fannie Mae AR3786 3.000% 02/01/43		03/01/2020	Paydown		25,033	25,033	24,548	24,594	0	439	0	439	0	25,033	0	0	0	107	02/01/2043	1
3138W9	G8 7 Fannie Mae AS0222 4.000% 08/01/43		03/01/2020	Paydown		286,166	286,166	298,999	298,120	0	(11,954)	0	(11,954)	0	286,166	0	0	0	1,822	08/01/2043	1
3138WT	UM 6 Fannie Mae AT5987 3.000% 04/01/43		03/01/2020	Paydown		1,053,806	1,053,806	1,017,499	1,020,498	0	33,308	0	33,308	0	1,053,806	0	0	0	4,639	04/01/2043	1
3138Y1	6W 0 Fannie mae pool 4.500% 10/01/44		03/01/2020	Paydown		178,882	178,882	195,121	194,292	0	(15,411)	0	(15,411)	0	178,882	0	0	0	1,494	10/01/2044	1
31392G	DB 8 Federal Natl Mtg Assn REMIC Ser 2002-8		03/01/2020	Paydown		10,346	10,346	10,602	10,473	0	(127)	0	(127)	0	10,346	0	0	0	90	12/25/2032	1
31394C	GA 4 Federal Natl Mtg Assn REMIC Ser 2005-1		03/01/2020	Paydown		1,019,422	1,019,422	1,044,907	1,029,134	0	(9,712)	0	(9,712)	0	1,019,422	0	0	0	8,249	02/25/2035	1
31394D	QA 1 Federal Natl Mtg Assn REMIC Ser 2005-4		03/01/2020	Paydown		845,783	845,783	866,928	854,747	0	(8,964)	0	(8,964)	0	845,783	0	0	0	6,857	05/25/2035	1
31395N	Y2 7 Federal Natl Mtg Assn REMIC Ser 2006-5		03/01/2020	Paydown		5,111	5,111	5,254	5,211	0	(101)	0	(101)	0	5,111	0	0	0	55	07/25/2036	1
31396C	7M 6 Federal Home Ln Mtg Corp SERIES 3057 CLA		03/01/2020	Paydown		53,224	53,224	52,741	53,002	0	221	0	221	0	53,224	0	0	0	392	10/15/2025	1
31396K	KS 0 Federal Natl Mtg Assn REMIC Ser 2006-7		03/01/2020	Paydown		45,683	45,683	46,619	46,697	0	(1,014)	0	(1,014)	0	45,683	0	0	0	275	08/25/2036	1
31396K	ZX 3 Federal Natl Mtg Assn REMIC Ser 2006-82		03/01/2020	Paydown		225,735	225,735	230,250	227,869	0	(2,134)	0	(2,134)	0	225,735	0	0	0	2,441	09/25/2036	1
31396P	KV 5 Federal Natl Mtg Assn REMIC Ser 2007-1		03/01/2020	Paydown		488	488	486	486	0	2	0	2	0	488	0	0	0	5	08/25/2036	1
31396Q	G7 5 Federal Natl Mtg Assn REMIC Ser 2009-4		03/01/2020	Paydown		453,811	453,811	474,233	464,043	0	(10,231)	0	(10,231)	0	453,811	0	0	0	2,843	07/25/2039	1
31396Q	Q9 3 Federal Natl Mtg Assn REMIC Ser 2009-6		03/01/2020	Paydown		496,869	496,869	469,541	482,974	0	13,894	0	13,894	0	496,869	0	0	0	3,330	09/25/2029	1
31396X	FK 5 Federal Natl Mtg Assn REMIC Ser 2007-7		03/01/2020	Paydown		13,489	13,489	13,486	13,457	0	32	0	32	0	13,489	0	0	0	147	08/25/2037	1
31396Y	F7 2 Federal Natl Mtg Assn REMIC 2008-29 Cl		03/01/2020	Paydown		206,637	206,637	191,904	197,884	0	8,753	0	8,753	0	206,637	0	0	0	1,522	04/25/2038	1
31397A	5L 3 Federal Home Ln Mtg Corp REMIC Ser 320		03/01/2020	Paydown		180,113	180,113	182,477	181,492	0	(1,379)	0	(1,379)	0	180,113	0	0	0	948	08/15/2036	1
31397A	GM 9 Federal Home Ln Mtg Corp REMIC Ser 320		03/01/2020	Paydown		265,051	265,051	279,628	273,504	0	(8,454)	0	(8,454)	0	265,051	0	0	0	2,271	08/15/2036	1
31397A	RM 7 Federal Home Ln Mtg Corp SERIES 3203 CLA		03/01/2020	Paydown		217,766	217,766	213,045	214,784	0	2,982	0	2,982	0	217,766	0	0	0	1,688	08/15/2036	1
31397F	L8 3 FREDDIE MAC REMIC Ser 3284 CI BZ 4		03/01/2020	Paydown		440,490	440,490	409,869	424,306	0	16,184	0	16,184	0	440,490	0	0	0	2,590	03/15/2037	1
31397N	5E 1 Federal Natl Mtg Assn REMIC Ser 2009-4		03/01/2020	Paydown		467,771	467,771	441,167	458,173	0	9,598	0	9,598	0	467,771	0	0	0	3,185	04/25/2029	1
31397Q	WF 1 Federal Natl Mtg Assn REMIC Ser 2011-2		03/01/2020	Paydown		577,566	577,566	563,217	572,859	0	4,707	0	4,707	0	577,566	0	0	0	4,090	03/25/2026	1
31397U	BB 4 Federal Natl Mtg Assn REMIC Ser 2011-3		03/01/2020	Paydown		1,089,268	1,089,268	998,042	1,049,661	0	39,607	0	39,607	0	1,089,268	0	0	0	5,619	05/25/2031	1
31397U	JT 7 Federal Natl Mtg Assn REMIC Ser 2011-5		03/01/2020	Paydown		651,786	651,786	596,181	630,050	0	21,736	0	21,736	0	651,786	0	0	0	3,846	06/25/2031	1
31397W	UV 5 Federal Home Ln Mtg Corp REMIC Ser 346		03/01/2020	Paydown		40,339	40,339	39,967	40,097	0	242	0	242	0	40,339	0	0	0	251	07/15/2038	1
31398E	6W 9 Federal Home Ln Mtg Corp REMIC Ser 354		03/01/2020	Paydown		546,803	546,803	530,911	542,241	0	4,562	0	4,562	0	546,803	0	0	0	3,603	06/15/2024	1

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1		03/01/2020	Paydown		235,817	235,817	235,817	235,817	0	0	0	0	0	235,817	0	0	0	1,972	02/25/2040	1	
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1		03/01/2020	Paydown		316,865	316,865	318,846	317,317	0	(452)	0	(452)	0	316,865	0	0	0	2,598	02/25/2040	1	
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357		03/01/2020	Paydown		282,217	282,217	269,341	278,591	0	3,626	0	3,626	0	282,217	0	0	0	1,945	09/15/2024	1	
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1		03/01/2020	Paydown		102,341	102,341	106,946	104,655	0	(2,314)	0	(2,314)	0	102,341	0	0	0	759	03/25/2040	1	
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13		03/25/2020	Paydown		0	0	241,566	219,846	0	(219,846)	0	(219,846)	0	0	0	0	0	8,541	12/25/2040	1	
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1		03/01/2020	Paydown		97,806	97,806	100,716	100,090	0	(2,284)	0	(2,284)	0	97,806	0	0	0	778	11/01/2033	1	
3140HT Z8 5	Fannie mae BL2566 3.770% 05/01/49		03/01/2020	Paydown		45,462	45,462	45,491	45,489	0	(27)	0	(27)	0	45,462	0	0	0	303	05/01/2049	1	
3140HU AE 6	Fannie Mae BL2704 4.300% 06/01/49		03/01/2020	Paydown		10,302	10,302	10,566	10,562	0	(260)	0	(260)	0	10,302	0	0	0	74	06/01/2049	1	
3140HW B8 4	Fannie mae BL4562 2.930% 10/01/49		03/01/2020	Paydown		14,453	14,453	14,823	14,822	0	(369)	0	(369)	0	14,453	0	0	0	74	10/01/2049	1	
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0		03/01/2020	Paydown		267,004	267,004	273,346	272,498	0	(5,494)	0	(5,494)	0	267,004	0	0	0	1,815	06/01/2039	1	
31416H 4A 0	Fannie Mae AA0837 4.500% 01/01/39		03/01/2020	Paydown		7,923	7,923	7,847	7,860	0	63	0	63	0	7,923	0	0	0	58	01/01/2039	1	
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39		03/01/2020	Paydown		169,400	169,400	171,200	170,925	0	(1,525)	0	(1,525)	0	169,400	0	0	0	1,058	04/01/2039	1	
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40		03/01/2020	Paydown		211,514	211,514	210,126	210,236	0	1,278	0	1,278	0	211,514	0	0	0	1,102	11/01/2040	1	
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40		03/01/2020	Paydown		95,294	95,294	96,694	96,515	0	(1,221)	0	(1,221)	0	95,294	0	0	0	594	05/01/2040	1	
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41		03/01/2020	Paydown		328,804	328,804	341,031	340,030	0	(11,226)	0	(11,226)	0	328,804	0	0	0	1,706	11/01/2041	1	
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41		03/01/2020	Paydown		700,526	700,526	718,094	716,144	0	(15,618)	0	(15,618)	0	700,526	0	0	0	4,093	11/01/2041	1	
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42		03/01/2020	Paydown		767,782	767,782	803,412	800,647	0	(32,866)	0	(32,866)	0	767,782	0	0	0	4,086	08/01/2042	1	
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42		03/01/2020	Paydown		297,196	297,196	304,440	303,454	0	(6,258)	0	(6,258)	0	297,196	0	0	0	1,257	11/01/2042	1	
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43		03/01/2020	Paydown		438,277	438,277	427,061	427,958	0	10,319	0	10,319	0	438,277	0	0	0	2,431	02/01/2043	1	
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43		03/01/2020	Paydown		151,842	151,842	147,928	148,165	0	3,677	0	3,677	0	151,842	0	0	0	752	02/01/2043	1	
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		03/01/2020	Paydown		58,696	58,696	59,943	59,832	0	(1,136)	0	(1,136)	0	58,696	0	0	0	491	07/01/2039	1	
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42		03/01/2020	Paydown		246,163	246,163	245,855	245,838	0	325	0	325	0	246,163	0	0	0	1,000	02/01/2042	1	
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1		03/01/2020	Paydown		424,994	424,994	429,509	429,004	0	(4,011)	0	(4,011)	0	424,994	0	0	0	2,205	12/01/2042	1	
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		03/01/2020	Paydown		111,732	111,732	105,875	106,229	0	5,503	0	5,503	0	111,732	0	0	0	499	09/01/2040	1	
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		03/01/2020	Paydown		230,980	230,980	215,678	216,927	0	14,053	0	14,053	0	230,980	0	0	0	1,182	09/01/2040	1	
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		03/01/2020	Paydown		138,564	138,564	136,443	136,599	0	1,965	0	1,965	0	138,564	0	0	0	913	08/01/2040	1	
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		03/01/2020	Paydown		86,233	86,233	84,912	84,978	0	1,255	0	1,255	0	86,233	0	0	0	444	09/01/2040	1	
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		03/01/2020	Paydown		5,516	5,516	5,199	5,271	0	245	0	245	0	5,516	0	0	0	32	09/01/2040	1	
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		03/01/2020	Paydown		149,139	149,139	144,269	144,769	0	4,370	0	4,370	0	149,139	0	0	0	757	09/01/2040	1	
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		03/01/2020	Paydown		321,913	321,913	326,641	326,052	0	(4,139)	0	(4,139)	0	321,913	0	0	0	1,846	10/01/2040	1	
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40		03/01/2020	Paydown		816,069	816,069	811,846	812,038	0	4,030	0	4,030	0	816,069	0	0	0	4,647	11/01/2040	1	
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40		03/01/2020	Paydown		327,516	327,516	318,919	319,948	0	7,568	0	7,568	0	327,516	0	0	0	2,146	12/01/2040	1	
35563C AJ 7	Freddie Mac Military Housing SERIES 2015		03/25/2020	Paydown		8,128	8,128	8,885	8,877	0	(749)	0	(749)	0	8,128	0	0	0	69	10/25/2052	1	
35563C AJ 7	Freddie Mac Military Housing SERIES 2015		01/25/2020	Paydown		4,032	4,032	4,407	4,404	0	(372)	0	(372)	0	4,032	0	0	0	14	10/25/2052	1F	
442331 S6 2	HOUSTON TX 6.290% 03/01/32		03/01/2020	Call	100.0000	230,000	230,000	278,838	272,207	0	(434)	0	(434)	0	271,773	0	(41,773)	(41,773)	7,234	03/01/2032	1FE	
57586N 3B 5	MASSACHUSETTS ST HSG FIN AGY 4.621% 12		02/14/2020	Call	100.0000	1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	7,815	12/01/2038	1FE	
646136 WV 9	NEW JERSEY ST TRANSPRTN TRUST 6.875% 1		01/22/2020	Call	100.0000	7,500,000	7,500,000	7,906,725	7,500,000	0	0	0	0	0	7,500,000	0	0	0	52,995	12/15/2039	2FE	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
69848A AA 6	PANHANDLE TX ECON DEV CORP LEA 3.985%		01/15/2020	Redemption 100.0000		109,731	109,731	109,731	109,731	0	0	0	0	0	109,731	0	0	0	2,186	07/15/2048	1FE
889184 AA 5	TOLEDO HOSPITAL/THE 4.982% 11/15/45		01/29/2020	Various		17,881,113	17,150,000	19,166,767	19,036,083	0	(3,158)	0	(3,158)	0	19,032,925	0	(1,151,812)	(1,151,812)	174,425	11/15/2045	2FE
911760 TN 6	US Dept Veterans Affairs REMIC Ser 200		03/01/2020	Paydown		0	0	62,959	48,906	0	(48,906)	0	(48,906)	0	0	0	0	0	1,620	05/15/2033	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					69,601,549	68,870,436	71,443,694	71,086,865	0	(294,638)	0	(294,638)	0	70,792,233	0	(1,190,684)	(1,190,684)	518,272	XXX	XXX

Bonds - Industrial and Miscellaneous

001055 AJ 1	AFLAC Inc 4.000% 02/15/22		01/10/2020	Call 104.2571		4,170,283	4,000,000	3,992,800	3,998,232	0	19	0	19	0	3,998,251	0	1,749	1,749	234,727	02/15/2022	1FE
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22		03/31/2020	Redemption 100.0000		103,000	103,000	103,000	103,000	0	0	0	0	0	103,000	0	0	0	1,769	06/30/2022	5
00255U AA 3	Apollo Aviation Securizatio SERIES 202		03/15/2020	Paydown		20,494	20,494	20,493	0	0	0	0	0	0	20,494	0	0	0	52	01/16/2040	1FE
003009 A* 8	Aberdeen Asia-Pacific Income Series A No.		03/31/2020	Call 100.5212		2,010,424	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	29,393	06/12/2020	1FE
00724F AB 7	Adobe Systems Inc 4.750% 02/01/20		02/01/2020	Maturity		8,000,000	8,000,000	7,950,960	7,999,487	0	513	0	513	0	8,000,000	0	0	0	190,000	02/01/2020	1FE
00800* AD 4	ADV CAP GROW NJ 0.000% 03/01/28		03/01/2020	Redemption 100.0000		334,599	334,599	259,302	265,069	0	2,656	0	2,656	0	267,725	0	66,874	66,874	0	03/01/2028	1FE
009098 A* 5	AMAZON CARGO CTL 4.494% 11/10/39		03/10/2020	Redemption 100.0000		456,016	456,016	456,016	456,016	0	0	0	0	0	456,016	0	0	0	3,413	11/10/2039	1
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33		03/31/2020	Redemption 100.0000		113,344	113,344	113,344	113,344	0	0	0	0	0	113,344	0	0	0	1,323	06/30/2033	2PL
017175 AB 6	ALLEGHANY CORP 5.625% 09/15/20		01/15/2020	Call 102.3650		4,094,600	4,000,000	4,304,440	4,028,889	0	(1,555)	0	(1,555)	0	4,027,334	0	(27,334)	(27,334)	169,600	09/15/2020	2FE
023761 AA 7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/		02/15/2020	Redemption 100.0000		285,000	285,000	283,652	283,593	0	31	0	31	0	283,624	0	1,376	1,376	5,201	02/15/2029	1FE
02378W AA 7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		02/15/2020	Redemption 100.0000		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	1,680	02/15/2025	2FE
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20		03/01/2020	Paydown		398,688	398,688	388,412	389,926	0	8,762	0	8,762	0	398,688	0	0	0	2,231	09/25/2045	1FM
04004# AA 2	Center Operating Company AKA Dallas Aren		03/21/2020	Redemption 100.0000		36,640	36,640	36,640	36,640	0	0	0	0	0	36,640	0	0	0	0	09/30/2023	2FE
04774# AA 0	ATLANTA FALCONS Series A 3.590% 09/01/		03/01/2020	Redemption 100.0000		80,644	80,644	80,644	80,644	0	0	0	0	0	80,644	0	0	0	1,448	09/01/2042	2PL
04774# AB 8	ATLANTA FALCONS Series B 3.590% 09/01/		03/01/2020	Redemption 100.0000		53,762	53,762	53,762	53,762	0	0	0	0	0	53,762	0	0	0	965	09/01/2042	2PL
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus		03/15/2020	Redemption 100.0000		88,021	88,021	88,021	88,021	0	0	0	0	0	88,021	0	0	0	520	11/15/2032	1
07123# AA 1	BATON ROUGE 4.320% 11/15/37		03/15/2020	Redemption 100.0000		19,765	19,765	19,765	19,765	0	0	0	0	0	19,765	0	0	0	142	11/15/2037	1
097023 AZ 8	Boeing Co 4.875% 02/15/20		02/15/2020	Maturity		4,000,000	4,000,000	4,075,560	4,001,128	0	(1,128)	0	(1,128)	0	4,000,000	0	0	0	97,500	02/15/2020	1FE
11042T AA 1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/3		03/20/2020	Redemption 100.0000		54,449	54,449	53,960	54,009	0	15	0	15	0	54,025	0	425	425	517	09/20/2031	1FE
11043X AA 1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/3		03/15/2020	Redemption 100.0000		1,856	1,856	1,889	1,889	0	0	0	0	0	1,888	0	(33)	(33)	15	12/15/2032	1FE
1248EP BD 4	CCO Holdings LLC 5.750% 09/01/23		03/04/2020	Call 100.9580		1,514,370	1,500,000	1,518,750	1,504,171	0	(599)	0	(599)	0	1,503,572	0	(3,572)	(3,572)	58,214	09/01/2023	3FE
12510H AC 4	Capital Automotive Reit SERIES 20201A CL		03/15/2020	Paydown		17,526	17,526	17,513	0	0	12	0	12	0	17,526	0	0	0	87	02/15/2050	1FE
12510H AC 4	Capital Automotive Reit SERIES 20201A CL		02/15/2020	Paydown		17,526	17,526	17,513	0	0	12	0	12	0	17,526	0	0	0	40	02/15/2050	1Z
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20		03/01/2020	Paydown		56,405	56,405	57,250	57,148	0	(743)	0	(743)	0	56,405	0	0	0	482	04/15/2044	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12532* AA 0	Burlington Northern Santa Fe Railway Ser...		01/15/2020	Redemption	100.0000	232,560	232,560	232,560	232,560	0	0	0	0	0	232,560	0	0	0	6,581	01/15/2023	1
12532@ AA 8	Burlington Northern Santa Fe Railway Ser...		01/15/2020	Redemption	100.0000	232,560	232,560	232,560	232,560	0	0	0	0	0	232,560	0	0	0	6,581	01/15/2023	1
12533# AA 5	Burlington Northern Santa Fe Railway Ser...		01/15/2020	Redemption	100.0000	355,960	355,960	355,960	355,960	0	0	0	0	0	355,960	0	0	0	10,074	01/15/2023	1
12533* AA 9	Burlington Northern Santa Fe Railway Ser...		01/15/2020	Redemption	100.0000	262,663	262,663	262,663	262,663	0	0	0	0	0	262,663	0	0	0	7,433	01/15/2023	1
12533@ AA 7	Burlington Northern Santa Fe Railway Ser...		01/15/2020	Redemption	100.0000	191,027	191,027	191,027	191,027	0	0	0	0	0	191,027	0	0	0	5,406	01/15/2023	1
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2020	Paydown		157,401	157,401	157,500	157,462	0	(61)	0	(61)	0	157,401	0	0	0	948	07/25/2043	1FM
12649R BF 8	Credit Suisse Mortgage Trust Series 2015		03/01/2020	Paydown		264,377	264,377	269,004	267,919	0	(3,542)	0	(3,542)	0	264,377	0	0	0	1,485	02/25/2045	1FM
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3		03/15/2020	Redemption	100.0000	32,287	32,287	32,287	32,287	0	0	0	0	0	32,287	0	0	0	125	03/31/2044	1Z
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-		03/01/2020	Paydown		265,576	265,576	260,098	262,348	0	3,228	0	3,228	0	265,576	0	0	0	1,834	02/10/2051	1FM
22160@ AA 6	COSTCO 3.910% 06/20/43		03/20/2020	Redemption	100.0000	39,265	39,265	39,265	39,265	0	0	0	0	0	39,265	0	0	0	256	06/20/2043	1FE
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 3.950% 11/2		03/01/2020	Paydown		93,133	93,133	93,424	93,381	0	(248)	0	(248)	0	93,133	0	0	0	428	11/25/2034	1FM
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS		02/20/2020	Paydown		30,613	30,613	30,620	30,620	0	(7)	0	(7)	0	30,613	0	0	0	308	11/20/2047	2FE
23317H AA 0	DDR CORP 4.625% 07/15/22		03/23/2020	Call	108.2759	1,018,876	941,000	923,159	935,669	0	449	0	449	0	936,118	0	4,882	4,882	107,858	07/15/2022	2FE
23371D AE 4	DAE FUNDING LLC 5.750% 11/15/23		03/09/2020	ATHENE		2,412,000	2,400,000	2,399,000	2,399,203	0	36	0	36	0	2,399,238	0	12,762	12,762	44,467	11/15/2023	2FE
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4-5AR1		03/01/2020	Paydown		21,503	21,503	20,227	20,533	0	971	0	971	0	21,503	0	0	0	120	06/25/2034	1FM
25654# AA 0	Dodgers Tickets LLC 5.660% 03/31/30		03/31/2020	Redemption	100.0000	483,893	483,893	483,893	483,893	0	0	0	0	0	483,893	0	0	0	27,388	03/31/2030	1PL
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201		01/25/2020	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	193	07/25/2047	2FE
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201		01/25/2020	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	189	07/25/2048	2FE
25755T AL 4	Dominos Pizza Master Issuer L SERIES 201		01/25/2020	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	17	10/25/2049	2FE
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17		01/15/2020	Redemption	100.0000	190,902	190,902	190,902	190,902	0	0	0	0	0	190,902	0	0	0	4,372	01/15/2039	2PL
29348Q AB 8	ENOGEX LLC 6.250% 03/15/20		03/15/2020	Maturity		10,000,000	10,000,000	9,918,000	9,997,814	0	2,186	0	2,186	0	10,000,000	0	0	0	312,500	03/15/2020	2FE
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-		03/01/2020	Paydown		177,996	177,996	171,655	172,398	0	5,599	0	5,599	0	177,996	0	0	0	948	06/25/2034	1FM
345370 CR 9	Ford Mtr Co 4.346% 12/08/26		02/05/2020	Morgan Stanley DWD		1,030,780	1,000,000	1,015,590	1,011,726	0	(155)	0	(155)	0	1,011,572	0	19,208	19,208	7,123	12/08/2026	3FE
348609 AG 3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/		03/16/2020	Call	100.0000	60,000	60,000	72,300	72,191	0	(37)	0	(37)	0	72,154	0	(12,154)	(12,154)	1,822	03/15/2050	1FE
36804P AF 3	GATX Financial 144A 5.697% 01/02/25		01/02/2020	Redemption	100.0000	111,281	111,281	111,281	111,281	0	0	0	0	0	111,281	0	0	0	3,170	01/02/2025	2FE
36877* AA 2	GENCONN ENRGY LLC No. R-28 4.730% 07/2		01/15/2020	Redemption	100.0000	287,595	287,595	287,595	287,595	0	0	0	0	0	287,595	0	0	0	6,802	07/25/2041	1PL
38141E A5 8	Goldman Sachs Group Inc 5.375% 03/15/2		03/15/2020	Maturity		4,000,000	4,000,000	3,847,840	3,995,940	0	4,060	0	4,060	0	4,000,000	0	0	0	107,500	03/15/2020	1FE
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A		03/15/2020	Paydown		123,949	123,949	123,891	123,892	0	57	0	57	0	123,949	0	0	0	794	10/15/2052	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
38218E AB 3	Goodgreen Trust SERIES 20192A CLASS B		03/16/2020	Paydown.....		52,135	52,135	52,127	52,127	0	8	0	8	0	52,135	0	0	0	370	04/15/2055	1FE.....
382388 AW 6	Goodrich Corporation 4.875% 03/01/20...		03/01/2020	Maturity.....		1,000,000	1,000,000	1,014,250	1,000,290	0	(290)	0	(290)	0	1,000,000	0	0	0	24,375	03/01/2020	2FE.....
384802 AC 8	Grainger WW Inc 3.750% 05/15/46.....		02/18/2020	Raymond James.....		5,499,050	5,000,000	4,976,440	4,978,086	0	67	0	67	0	4,978,154	0	520,896	520,896	49,479	05/15/2046	1FE.....
39949* AA 0	HYATT HOUSE Ground Lease Trust A-2017B		03/15/2020	Redemption 100.0000.....		2,058	2,058	2,058	2,058	0	0	0	0	0	2,058	0	0	0	14	10/15/2047	1PL.....
39950# AA 2	MARRIOTT GROUND 4.480% 11/15/39...		03/15/2020	Redemption 100.0000.....		63,860	63,860	63,860	63,860	0	0	0	0	0	63,860	0	0	0	477	11/15/2039	1PL.....
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A		03/20/2020	Paydown.....		108,744	108,744	108,591	108,593	0	151	0	151	0	108,744	0	0	0	653	09/20/2047	1FE.....
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A		03/20/2020	Paydown.....		86,995	86,995	89,146	89,097	0	(2,102)	0	(2,102)	0	86,995	0	0	0	627	09/20/2047	1FE.....
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5 6...		03/31/2020	Redemption 100.0000.....		70,532	70,532	70,532	70,532	0	0	0	0	0	70,532	0	0	0	919	11/30/2030	1.....
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5 6...		01/31/2020	Redemption 100.0000.....		34,992	34,992	34,992	34,992	0	0	0	0	0	34,992	0	0	0	182	11/30/2030	1YE.....
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		03/20/2020	Paydown.....		224,190	224,190	224,089	224,094	0	97	0	97	0	224,190	0	0	0	1,416	09/20/2040	1FE.....
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A		03/20/2020	Paydown.....		177,859	177,859	177,839	177,840	0	19	0	19	0	177,859	0	0	0	1,189	09/20/2040	1FE.....
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A		03/20/2020	Paydown.....		128,039	128,039	128,028	128,028	0	11	0	11	0	128,039	0	0	0	810	09/20/2041	1FE.....
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A		03/20/2020	Paydown.....		247,452	247,452	248,727	248,705	0	(1,253)	0	(1,253)	0	247,452	0	0	0	1,520	09/20/2041	1FE.....
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A		03/20/2020	Paydown.....		107,982	107,982	106,767	106,789	0	1,193	0	1,193	0	107,982	0	0	0	551	09/20/2042	1FE.....
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		03/22/2020	Paydown.....		88,149	88,149	90,351	90,275	0	(2,127)	0	(2,127)	0	88,149	0	0	0	571	09/20/2042	1FE.....
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A		03/20/2020	Paydown.....		408,078	408,078	418,200	418,025	0	(9,948)	0	(9,948)	0	408,078	0	0	0	2,564	09/20/2048	1FE.....
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		03/20/2020	Paydown.....		141,698	141,698	145,223	145,156	0	(3,458)	0	(3,458)	0	141,698	0	0	0	981	09/20/2048	1FE.....
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		03/20/2020	Paydown.....		300,170	300,170	300,192	300,190	0	(21)	0	(21)	0	300,170	0	0	0	2,119	09/20/2041	1FE.....
43739E AJ 6	HEMIBANC MORTGAGE TRUST SERIES 20042 CLA		03/25/2020	Paydown.....		112,413	112,413	101,031	101,934	0	10,479	0	10,479	0	112,413	0	0	0	405	12/25/2034	1FM.....
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33..		02/29/2020	Redemption 100.0000.....		35,000	35,000	22,750	22,750	0	0	0	0	0	22,750	0	12,250	12,250	387	05/31/2033	2PL.....
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser		03/01/2020	Paydown.....		424,089	424,089	383,668	424,089	0	0	0	0	0	424,089	0	0	0	2,170	06/12/2043	1FM.....
466365 AC 7	Jack in the Box Funding LLC SERIES 20191		02/25/2020	Paydown.....		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	419	08/25/2049	2FE.....
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		03/01/2020	Paydown.....		388,458	388,458	387,548	387,570	0	888	0	888	0	388,458	0	0	0	2,137	07/25/2043	1FM.....
46667# AA 1	St Christophers 3.780% 11/15/49.....		03/15/2020	Redemption 100.0000.....		4,359	4,359	4,489	0	0	0	0	0	4,489	0	(131)	(131)	16	11/15/2049	1FE.....	
48121@ AC 5	JRD HOLDINGS LLC Series 2014A No. RA-38		03/27/2020	Redemption 100.0000.....		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	10,410	03/27/2021	2PL.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
48121@ AD 3	JRD HOLDINGS LLC Series 2014B No. RB-47		03/27/2020	Redemption 100.0000		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	8,859	03/27/2024	2PL
486606 H* 0	KAYNE ANDERSON MLP INVESTMENT Series BB		03/25/2020	Call 103.4778		2,330,581	2,252,252	2,252,252	2,252,252	0	0	0	0	0	2,252,252	0	0	0	100,971	05/03/2021	1FE
50076Q AZ 9	KRAFT FOODS GROUP INC 3.500% 06/06/22		02/14/2020	MarketAxess		2,553,550	2,500,000	2,477,500	2,493,779	0	330	0	330	0	2,494,110	0	59,440	59,440	17,743	06/06/2022	2FE
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20		03/11/2020	Paydown		177,230	177,230	118,637	130,643	0	46,587	0	46,587	0	177,230	0	0	0	1,857	04/15/2041	1FM
521865 AX 3	Lear Corp 5.250% 01/15/25		03/21/2020	Call 102.6250		8,466,563	8,250,000	8,242,188	8,246,172	0	147	0	147	0	8,246,320	0	3,680	3,680	512,531	01/15/2025	2FE
52467@ AJ 4	Stop & Shop 7.539% 11/15/26		03/15/2020	Redemption 100.0000		60,634	60,634	61,260	60,879	0	(5)	0	(5)	0	60,875	0	(241)	(241)	759	11/15/2026	2Z
53117C AT 9	Liberty Property Trust 4.375% 02/01/29		02/11/2020	Tax Free Exchange		3,990,589	4,000,000	3,989,680	3,990,492	0	96	0	96	0	3,990,589	0	0	0	91,500	02/01/2029	2FE
534187 AY 5	Lincoln National Corp 6.250% 02/15/20		02/15/2020	Maturity		1,000,000	1,000,000	998,510	999,980	0	20	0	20	0	1,000,000	0	0	0	31,250	02/15/2020	2FE
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200		03/01/2020	Paydown		93,902	93,902	98,362	97,733	0	(3,831)	0	(3,831)	0	93,902	0	0	0	1,002	03/25/2033	1FM
59524E AC 6	MID-ATLANTIC MILITARY CO 5.300% 08/01/		02/01/2020	Various		126,803	126,803	128,202	128,114	0	2	0	2	0	128,116	0	(1,313)	(1,313)	3,360	08/01/2050	2FE
615394 AK 9	Moog Inc 5.250% 12/01/22		01/13/2020	Call 101.3130		1,013,130	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,255	12/01/2022	3FE
61980A AC 7	Motiva Enterprises LLC 5.750% 01/15/20		01/15/2020	Maturity		1,405,000	1,405,000	1,402,246	1,404,987	0	13	0	13	0	1,405,000	0	0	0	40,394	01/15/2020	2FE
637417 AE 6	Natl Retail Properties 3.800% 10/15/22		03/20/2020	Call 105.1321		5,256,605	5,000,000	4,923,250	4,975,961	0	1,765	0	1,765	0	4,977,726	0	22,274	22,274	338,410	10/15/2022	2FE
63860U AK 6	NATIONSTAR MORT/CAP CORP 6.500% 07/01/		02/15/2020	Call 100.0000		873,000	873,000	835,846	862,560	0	766	0	766	0	863,325	0	9,675	9,675	34,794	07/01/2021	4FE
63860U AL 4	NATIONSTAR MORT/CAP CORP 6.500% 06/01/		02/15/2020	Various		2,650,000	2,650,000	2,130,500	2,419,378	0	10,513	0	10,513	0	2,429,890	0	220,110	220,110	35,407	06/01/2022	4FE
64079* AB 8	Neptune Regional Transmission 6.210% 0		03/31/2020	Redemption 100.0000		64,428	64,428	64,428	64,428	0	0	0	0	0	64,428	0	0	0	1,000	06/30/2027	1PL
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32		03/15/2020	Redemption 100.0000		107,871	107,871	107,871	107,871	0	0	0	0	0	107,871	0	0	0	769	08/15/2032	1
64761* AA 3	NEW ORLEANS 4.467% 03/15/33		03/15/2020	Redemption 100.0000		60,414	60,414	60,414	60,414	0	0	0	0	0	60,414	0	0	0	451	03/15/2033	1
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/		03/01/2020	Redemption 100.0000		9,680	9,680	10,250	10,221	0	(2)	0	(2)	0	10,219	0	(538)	(538)	264	09/01/2050	2FE
67389M AC 5	Oaks 2015-1 Series 2015-1 3.500% 04/25		03/01/2020	Paydown		419,926	419,926	421,041	420,971	0	(1,045)	0	(1,045)	0	419,926	0	0	0	2,296	04/25/2046	1FM
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5		03/20/2020	Paydown		1,124,593	1,124,593	1,124,593	1,124,593	0	0	0	0	0	1,124,593	0	0	0	12,603	09/20/2049	1FE
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5		03/20/2020	Paydown		1,124,593	1,124,593	1,124,593	1,124,593	0	0	0	0	0	1,124,593	0	0	0	12,603	09/20/2049	1FE
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1		03/20/2020	Paydown		386,066	386,066	386,066	386,066	0	0	0	0	0	386,066	0	0	0	5,945	09/20/2049	2FE
69373V AD 7	Pacefunding SERIES 20181A CLASS BB 6.1		03/20/2020	Paydown		264,811	264,811	264,811	264,811	0	0	0	0	0	264,811	0	0	0	4,078	09/20/2049	2FE
69375H AA 2	Pacefunding SERIES 20191A CLASS AA 4.4		03/20/2020	Paydown		768,184	768,184	768,184	768,184	0	0	0	0	0	768,184	0	0	0	8,445	09/20/2049	1FE
69375H AB 0	Pacefunding SERIES 20191A CLASS BA 7.1		03/20/2020	Paydown		187,855	187,855	187,855	187,855	0	0	0	0	0	187,855	0	0	0	4,409	09/20/2049	2FE
69375H AC 8	Pacefunding SERIES 20191A CLASS AB 4.4		03/20/2020	Paydown		1,079,336	1,079,336	1,079,336	1,079,336	0	0	0	0	0	1,079,336	0	0	0	11,865	09/20/2049	1PL

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
69375H AD 6	Pacefunding SERIES 20191A CLASS BB 7.1		03/20/2020	Paydown.....		241,614	241,614	241,614	241,614	0	0	0	0	0	241,614	0	0	0	5,671	09/20/2049	2FE.....
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8		03/19/2020	Paydown.....		2,196,507	2,196,507	2,196,507	2,196,507	0	0	0	0	0	2,196,507	0	0	0	26,418	09/22/2053	1FE.....
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1		03/19/2020	Paydown.....		69,946	69,946	69,946	69,946	0	0	0	0	0	69,946	0	0	0	1,233	09/22/2053	2FE.....
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8		03/19/2020	Paydown.....		1,482,520	1,482,520	1,482,520	1,482,520	0	0	0	0	0	1,482,520	0	0	0	17,831	09/22/2053	1FE.....
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1		03/19/2020	Paydown.....		98,265	98,265	98,265	98,265	0	0	0	0	0	98,265	0	0	0	1,732	09/22/2053	2FE.....
72353P AB 2	Pioneer Aircraft Finance Limi SERIES 201...		03/15/2020	Paydown.....		17,857	17,857	17,856	17,857	0	1	0	1	0	17,857	0	0	0	145	06/15/2044	2FE.....
72703P AB 9	Planet Fitness Master Issuer SERIES 2018		03/05/2020	Paydown.....		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	496	09/05/2048	2FE.....
74922T AA 4	Residential Accredit Loans, I SERIES 200...		03/25/2020	Paydown.....		21,016	21,016	19,860	19,875	0	1,142	0	1,142	0	21,016	0	0	0	62	05/25/2037	1FM.....
755111 BR 1	Raytheon Co 4.400% 02/15/20.....		02/15/2020	Maturity.....		2,000,000	2,000,000	1,995,100	1,999,933	0	67	0	67	0	2,000,000	0	0	0	44,000	02/15/2020	1FE.....
756109 AL 8	REALTY INCOME CORP 5.750% 01/15/21		01/10/2020	Call 103.7780.....		5,188,900	5,000,000	5,532,900	5,057,167	0	(1,719)	0	(1,719)	0	5,055,449	0	(55,449)	(55,449)	328,657	01/15/2021	1FE.....
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6		03/20/2020	Paydown.....		53,192	53,192	53,178	53,178	0	14	0	14	0	53,192	0	0	0	301	09/20/2052	1FE.....
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35.....		03/31/2020	Various.....		195,051	195,051	195,051	195,051	0	0	0	0	0	195,051	0	0	0	4,008	03/31/2035	2PL.....
759891 AA 2	RENRE NORTH AMERICA HLDG 5.750% 03/15/		03/15/2020	Maturity.....		3,000,000	3,000,000	3,149,310	3,003,989	0	(3,989)	0	(3,989)	0	3,000,000	0	0	0	86,250	03/15/2020	1FE.....
78442F EJ 3	SLM Corp 8.000% 03/25/20.....		03/25/2020	Various.....		4,242,000	4,242,000	4,092,928	4,235,531	0	6,469	0	6,469	0	4,242,000	0	0	0	169,680	03/25/2020	3FE.....
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29		03/31/2020	Redemption 100.0000.....		109,268	109,268	109,268	109,268	0	0	0	0	0	109,268	0	0	0	751	05/31/2029	1PL.....
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS		03/20/2020	Paydown.....		12,766	12,766	11,581	11,815	0	951	0	951	0	12,766	0	0	0	46	05/20/2035	1FM.....
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS		03/01/2020	Paydown.....		106,445	106,445	95,471	97,294	0	9,152	0	9,152	0	106,445	0	0	0	420	04/25/2043	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS		03/01/2020	Paydown.....		167,914	167,914	157,742	159,377	0	8,537	0	8,537	0	167,914	0	0	0	944	05/25/2043	1FM.....
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		03/01/2020	Paydown.....		255,906	255,906	242,631	245,126	0	10,780	0	10,780	0	255,906	0	0	0	803	07/25/2042	1FM.....
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2		03/20/2020	Paydown.....		33,750	33,750	33,887	33,880	0	(130)	0	(130)	0	33,750	0	0	0	227	02/20/2048	2FE.....
83546D AJ 7	Sonic Capital LLC SERIES 20201A CLASS A2		03/20/2020	Paydown.....		1,667	1,667	1,627	0	0	40	0	40	0	1,667	0	0	0	12	01/20/2050	.....
84474Y AA 4	SW AIRLINES 07-1 TRUST 6.150% 02/01/24		02/01/2020	Various.....		417,109	417,109	368,543	406,613	0	642	0	642	0	407,255	0	9,854	9,854	12,826	08/01/2022	1FE.....
84858W AA 4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/		02/15/2020	Redemption 100.0000.....		188,814	188,814	196,587	196,373	0	(119)	0	(119)	0	196,254	0	(7,440)	(7,440)	3,186	02/15/2030	1FE.....
84860* AB 9	Spirits of St. Louis BB Club No. R-22.....		03/31/2020	Redemption 100.0000.....		19,365	19,365	19,365	19,365	0	0	0	0	0	19,365	0	0	0	186	03/31/2033	2PL.....
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		03/31/2020	Various.....		39,561	39,561	39,561	39,561	0	0	0	0	0	39,561	0	0	0	524	03/31/2033	2PL.....

QE05.12

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
86745J AA 5	Helios Issuer LLC SERIES 20181A CLASS A		01/20/2020	Paydown.....		458,060	458,060	457,962	457,922	0	138	0	138	0	458,060	0	0	0	11,154	07/20/2048	1FE.....
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A		03/20/2020	Paydown.....		493,428	493,428	493,289	493,290	0	138	0	138	0	493,428	0	0	0	2,814	06/20/2046	1FE.....
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181		01/30/2020	Paydown.....		51,379	51,379	50,622	50,637	0	742	0	742	0	51,379	0	0	0	682	04/30/2049	1FE.....
86772F AA 9	SUNRUN CALLISTO ISSUER LLC SERIES 20192		01/30/2020	Paydown.....		46,634	46,634	46,611	46,611	0	23	0	23	0	46,634	0	0	0	430	01/30/2055	1FE.....
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A		03/30/2020	Paydown.....		101,920	101,920	101,914	101,913	0	7	0	7	0	101,920	0	0	0	1,014	06/30/2054	1FE.....
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181		02/20/2020	Paydown.....		172,357	172,357	172,307	172,303	0	54	0	54	0	172,357	0	0	0	2,447	11/20/2048	1FE.....
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22.....		01/02/2020	Redemption 100.0000.....		245,762	245,762	245,762	245,762	0	0	0	0	0	245,762	0	0	0	6,642	01/02/2022	1.....
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS		02/25/2020	Paydown.....		36,250	36,250	36,371	36,360	0	(110)	0	(110)	0	36,250	0	0	0	397	05/25/2046	2FE.....
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS		02/25/2020	Paydown.....		19,375	19,375	20,614	20,536	0	(1,161)	0	(1,161)	0	19,375	0	0	0	241	05/25/2046	2FE.....
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS		02/28/2020	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	309	11/25/2048	2FE.....
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1		03/30/2020	Redemption 100.0000.....		119,082	119,082	119,082	119,082	0	0	0	0	0	119,082	0	0	0	1,802	12/30/2023	2FE.....
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201		02/20/2020	Paydown.....		195,811	195,811	195,275	195,275	0	536	0	536	0	195,811	0	0	0	4,034	02/20/2048	1FE.....
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47.....		03/31/2020	Redemption 100.0000.....		76,560	76,560	76,560	76,560	0	0	0	0	0	76,560	0	0	0	561	06/30/2047	1PL.....
89407# AF 5	TRANSWESTN PIP Series A Note 45 5.360%		02/18/2020	Call 102.6661.....		1,026,661	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,935	12/09/2020	2.....
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/		01/02/2020	Redemption 100.0000.....		490,309	490,309	483,641	487,350	0	3	0	3	0	487,354	0	2,955	2,955	14,381	07/02/2030	1FE.....
909318 AA 5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/		03/01/2020	Redemption 100.0000.....		110,159	110,159	105,886	106,154	0	86	0	86	0	106,240	0	3,919	3,919	1,928	03/01/2030	1FE.....
90931M AA 4	UNITED AIR 2016-1 A PTT 3.450% 01/07/3		01/07/2020	Various.....		237,446	237,446	237,446	237,446	0	0	0	0	0	237,446	0	0	0	4,096	07/07/2028	1FE.....
90931V AA 4	UNITED AIR 2018-1 A PTT 3.700% 03/01/3		03/01/2020	Redemption 100.0000.....		99,130	99,130	99,061	99,069	0	5	0	5	0	99,074	0	56	56	1,834	03/01/2030	1FE.....
91845# AA 2	Verizon Communications Inc Series A1 No.		03/15/2020	Various.....		45,335	45,335	45,335	45,335	0	0	0	0	0	45,335	0	0	0	288	05/15/2035	2.....
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181		03/16/2020	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	51	02/16/2043	1FE.....
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30		03/31/2020	Redemption 100.0000.....		47,002	47,002	47,002	47,002	0	0	0	0	0	47,002	0	0	0	462	06/30/2030	1PL.....
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20		03/25/2020	Paydown.....		77,267	77,267	73,379	76,624	0	643	0	643	0	77,267	0	0	0	292	10/25/2045	1FM.....
933638 AA 6	WAMU Mortgage Pass-Through Ce SERIES 200		03/01/2020	Paydown.....		44,310	44,310	43,092	0	0	1,219	0	1,219	0	44,310	0	0	0	103	01/25/2047	1.....

QE05.13

SCHEDULE D - PART 4

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

QE05.14

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A		03/15/2020	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	243	03/15/2048	2FE.....
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A		03/15/2020	Paydown.....		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	383	06/15/2049	2FE.....
958254 AB 0	WESTERN GAS PARTNERS 4.000% 07/01/22		02/19/2020	Barclays Capital.....		2,419,560	2,350,000	2,430,723	2,373,074	0	(1,387)	0	(1,387)	0	2,371,687	0	47,873	47,873	60,056	07/01/2022	2FE.....
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/		03/15/2020	Various.....		15,141	15,141	20,915	20,735	0	(12)	0	(12)	0	20,724	0	(5,583)	(5,583)	511	03/15/2057	1FE.....
96038# AA 8	WESTIN 4.453% 07/15/47.....		03/15/2020	Redemption 100.0000.....		20,523	20,523	20,523	20,523	0	0	0	0	0	20,523	0	0	0	153	07/15/2047	1PL.....
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35.....		03/15/2020	Redemption 100.0000.....		149,626	149,626	149,626	149,626	0	0	0	0	0	149,626	0	0	0	1,155	01/15/2035	2.....
96950F AD 6	Williams Partners LP 5.250% 03/15/20.....		03/15/2020	Maturity.....		3,000,000	3,000,000	2,997,240	2,999,940	0	.60	0	.60	0	3,000,000	0	0	0	78,750	03/15/2020	2FE.....
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33		03/31/2020	Various.....		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	1,019	12/18/2034	1.....
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014		03/01/2020	Paydown.....		79,533	79,533	82,342	82,183	0	(2,649)	0	(2,649)	0	79,533	0	0	0	490	06/20/2044	1FM.....
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015		03/01/2020	Paydown.....		636,392	636,392	637,983	637,683	0	(1,291)	0	(1,291)	0	636,392	0	0	0	3,723	08/20/2034	1FM.....
P0606* AA 9	AES Mexico 5.620% 11/26/27.....		03/30/2020	Redemption 100.0000.....		31,379	31,379	31,379	31,379	0	0	0	0	0	31,379	0	0	0	441	11/26/2027	2PL.....
00908P AA 5	AIR CANADA 2017-1AA PTT 3.300% 01/15/3	A	01/15/2020	Redemption 100.0000.....		256,000	256,000	241,874	243,040	0	.66	0	.66	0	243,106	0	12,894	12,894	4,224	01/15/2030	1FE.....
56540# AA 3	Mapleleaf Midstr 4.560% 09/30/25.....	A	01/05/2020	Redemption 100.0000.....		253,548	253,548	253,548	253,548	0	0	0	0	0	253,548	0	0	0	5,781	09/30/2025	2PL.....
02364W AV 7	America Movil SA de CV 5.000% 03/30/20	D	03/30/2020	Maturity.....		1,480,000	1,480,000	1,448,859	1,478,957	0	1,043	0	1,043	0	1,480,000	0	0	0	37,000	03/30/2020	1FE.....
03329L AC 5	Anchorage Credit Funding Ltd SERIES 2015	D	02/13/2020	Call 100.0000.....		19,500,000	19,500,000	19,535,053	19,531,297	0	580	0	580	0	19,531,877	0	(31,877)	(31,877)	568,425	01/25/2031	1FE.....
03938L AU 8	Arcelormittal 5.500% 03/01/21.....	D	02/01/2020	Various.....		35,444	0	0	0	0	0	0	0	0	0	0	0	0	35,444	03/01/2021	2FE.....
05252A AN 1	AUST & NZ BANKING GROUP 5.100% 01/13/2	D	01/13/2020	Maturity.....		5,000,000	5,000,000	4,992,250	4,999,968	0	.32	0	.32	0	5,000,000	0	0	0	127,500	01/13/2020	1FE.....
12518X AA 5	CENT CLO LP 13-19A 3.100% 10/29/25.....	D	01/29/2020	Paydown.....		1,018,241	1,018,241	996,035	1,004,603	0	13,637	0	13,637	0	1,018,241	0	0	0	8,478	10/29/2025	1FE.....
55283L AA 3	MAPS LTD SERIES 20191A CLASS A 4.458%	D	03/15/2020	Paydown.....		49,930	49,930	49,929	49,929	0	1	0	1	0	49,930	0	0	0	372	03/15/2044	1.....
55283L AB 1	MAPS LTD SERIES 20191A CLASS B 5.560%	D	03/15/2020	Paydown.....		20,072	20,072	20,072	20,072	0	0	0	0	0	20,072	0	0	0	233	03/15/2044	2.....
55283L AB 1	MAPS LTD SERIES 20191A CLASS B 5.560%	D	01/15/2020	Paydown.....		9,886	9,886	9,886	9,886	0	0	0	0	0	9,886	0	0	0	46	03/15/2044	2FE.....
55283L AC 9	MAPS LTD SERIES 20191A CLASS C 7.385%	D	03/15/2020	Paydown.....		23,766	23,766	23,766	23,766	0	0	0	0	0	23,766	0	0	0	366	03/15/2044	3.....
55283L AC 9	MAPS LTD SERIES 20191A CLASS C 7.385%	D	01/15/2020	Paydown.....		11,983	11,983	11,983	11,983	0	0	0	0	0	11,983	0	0	0	74	03/15/2044	3FE.....
55608J AC 2	MACQUARIE GROUP LTD 6.000% 01/14/20	D	01/14/2020	Maturity.....		9,000,000	9,000,000	9,044,010	9,000,207	0	(207)	0	(207)	0	9,000,000	0	0	0	270,000	01/14/2020	1FE.....
60162P AC 6	Milos CLO LTD 4.051% 10/20/30.....	D	02/24/2020	Call 100.0000.....		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	114,223	10/20/2030	1FE.....
64129U AW 5	NEUBERGER BERMAN CLO LTD SERIES 201417A	D	02/28/2020	Call 100.0000.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	53,895	04/22/2029	1FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
65535H AB 5	NOMURA HOLDINGS INC 6.700% 03/04/20	D	03/04/2020	Maturity.....		3,000,000	3,000,000	3,197,970	3,004,815	0	(4,815)	0	(4,815)	0	3,000,000	0	0	0	100,500	03/04/2020	2FE.....
67105H AS 4	OCP CLO Ltd SERIES 20134A CLASS A2R 3.	D	03/05/2020	Call 100.0000.....		7,000,000	7,000,000	6,989,500	6,990,252	0	100	0	100	0	6,990,351	0	9,649	9,649	97,344	04/24/2029	1FE.....
886314 AA 1	TIAA Churchill Middle Market SERIES 2017	D	01/03/2020	Natixis.....		9,233,438	10,050,000	9,265,585	9,375,536	0	1,732	0	1,732	0	9,377,268	0	(143,830)	(143,830)	200,639	01/24/2030	3FE.....
90320M AA 3	UPCB FINANCE IV LTD 5.375% 01/15/25	D	02/13/2020	Call 102.6880.....		5,134,400	5,000,000	4,937,500	4,964,164	0	733	0	733	0	4,964,897	0	35,103	35,103	289,678	01/15/2025	3FE.....
G1910# AQ 9	COBHAM PLC Series D No. RD-42 4.260% 1	D	03/13/2020	Call 114.4556.....		2,266,220	1,980,000	1,980,000	1,980,000	0	0	0	0	0	1,980,000	0	0	0	317,851	10/28/2024	3.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					200,721,993	199,279,221	198,383,806	198,113,663	0	111,385	0	111,385	0	198,329,779	0	788,409	788,409	6,051,925	XXX	XXX

Bonds - Unaffiliated Bank Loans

00018K AC 9	A&R Logistics 7.650% 05/03/25.....		01/02/2020	Redemption 100.0000.....		1,948	1,948	1,933	1,935	0	0	0	0	1,935	0	13	13	40	05/03/2025	3PL.....
00439# AC 1	Accupac 5.493% 09/14/23.....		01/17/2020	Redemption 100.0000.....		2,118,823	2,118,823	2,113,526	2,114,810	0	42	0	42	2,114,852	0	3,971	3,971	17,611	09/14/2023	3PL.....
03966# AA 0	ArcServe 7.463% 05/01/24.....		12/31/2019	Redemption 100.0000.....		7,621	7,621	7,564	7,569	0	0	0	0	7,569	0	52	52	(274)	05/01/2024	3PL.....
05377J AP 7	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA		02/26/2020	Call 100.0000.....		19,416,158	19,416,158	19,445,767	19,440,111	0	(640)	0	(640)	19,439,470	0	(23,312)	(23,312)	75,345	03/15/2025	2FE.....
05456# AD 6	Avtex 6.481% 02/08/24.....		01/02/2020	Redemption 100.0000.....		6,996	6,996	6,961	6,967	0	0	0	0	6,967	0	29	29	51	02/08/2024	4FE.....
05602# AC 1	Barcodes 5.701% 12/21/24.....		12/31/2019	Redemption 100.0000.....		4,873	4,873	4,824	4,829	0	0	0	0	4,829	0	43	43	(261)	12/21/2024	4Z.....
09071# AD 3	BioCare 6.701% 08/25/23.....		12/31/2019	Redemption 100.0000.....		6,073	6,073	6,043	6,059	0	1	0	1	6,059	0	14	14	(950)	08/25/2023	5Z.....
09354@ AB 7	Blink Fitness 5.951% 11/08/24.....		12/31/2019	Redemption 100.0000.....		7,435	7,435	7,376	6,527	0	0	0	0	7,379	0	56	56	99	11/08/2024	4PL.....
12695# AA 9	Chesapeake Urolo 6.265% 04/28/22.....		01/02/2020	Redemption 100.0000.....		351	351	347	341	0	0	0	0	348	0	4	4	0	04/28/2022	4PL.....
20007* AA 9	Comar 6.243% 06/18/24.....		12/31/2019	Redemption 100.0000.....		6,429	6,429	6,333	6,337	0	0	0	0	6,337	0	92	92	42	06/18/2024	3PL.....
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L		01/31/2020	Redemption 100.0000.....		32,379	32,379	32,260	32,287	0	1	0	1	32,289	0	90	90	106	09/19/2025	2FE.....
27787# AA 6	EasyPak 7.588% 11/09/23.....		12/31/2019	Redemption 100.0000.....		6,463	6,463	6,399	6,402	0	0	0	0	6,402	0	61	61	2	11/09/2023	4PL.....
34955* AD 6	Fortis 5.493% 12/15/23.....		12/31/2019	Redemption 100.0000.....		79,920	79,920	79,521	79,540	0	0	0	0	79,540	0	380	380	327	12/15/2023	3PL.....
36192* AA 0	GET 5.743% 02/16/24.....		01/10/2020	Redemption 100.0000.....		53,347	53,347	53,081	53,142	0	0	0	0	53,142	0	206	206	219	02/16/2024	3PL.....
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA		03/31/2020	Redemption 100.0000.....		646,160	646,160	639,295	641,277	0	290	0	290	641,566	0	4,594	4,594	5,053	06/30/2024	1PL.....
40471* AA 4	FIRMA First Lien Term Loan 8.088% 07/1		03/31/2020	Redemption 100.0000.....		37,500	37,500	37,031	37,128	0	23	0	23	37,151	0	349	349	1,301	07/13/2023	2PL.....
41781@ AA 5	Harvey Tool 6.201% 10/12/24.....		12/31/2019	Redemption 100.0000.....		4,112	4,112	4,102	4,110	0	0	0	0	4,111	0	1	1	(573)	10/12/2024	3PL.....
43789* AA 5	Smuckers 6.243% 08/21/23.....		01/06/2020	Redemption 100.0000.....		68,281	68,281	67,769	67,795	0	2	0	2	67,797	0	484	484	372	08/21/2023	3PL.....
45249@ AD 6	ImageFirst 5.900% 10/25/25.....		01/02/2020	Redemption 100.0000.....		5,464	5,464	5,423	5,428	0	0	0	0	5,428	0	35	35	0	10/25/2025	3PL.....
48240# AA 3	K2 6.243% 12/20/23.....		12/31/2019	Redemption 100.0000.....		4,158	4,158	4,127	4,128	0	0	0	0	4,128	0	30	30	0	12/20/2023	4PL.....
513076 AZ 2	LAMAR MEDIA CORP SYNDICATED BANK LOAN		02/06/2020	Call 100.0000.....		982,500	982,500	981,272	981,556	0	16	0	16	981,572	0	928	928	3,900	03/15/2025	2FE.....
53633G AC 2	LES 6.515% 12/20/23.....		01/02/2020	Redemption 100.0000.....		5,652	5,652	5,440	5,450	0	0	0	0	5,450	0	202	202	72	12/20/2023	4PL.....
56377@ AB 1	MannaPro 6.993% 12/08/23.....		12/31/2019	Redemption 100.0000.....		7,164	7,164	7,093	7,096	0	0	0	0	7,096	0	68	68	49	12/08/2023	3PL.....
61033# AA 7	MONROE Capital Private Feeder Senior Sec		08/25/2019	Direct-Private Placement.....		40,516	40,516	40,516	40,516	0	0	0	0	40,516	0	0	0	0	11/15/2026	1PL.....
61033# AA 7	MONROE Capital Private Feeder Senior Sec		11/22/2019	Direct-Private Placement.....		174,874	174,874	174,874	174,874	0	0	0	0	174,874	0	0	0	0	11/15/2026	1PL.....

QE05.15

SCHEDULE D - PART 4

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

QE05.16

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
61033*	AA 1		08/26/2019	MONROE Capital Private Feeder Senior Sec	Direct-Private Placement	40,516	40,516	40,516	40,516	0	0	0	0	0	40,516	0	0	0	0	0	11/15/2026	1PL
61033*	AA 1		11/22/2019	MONROE Capital Private Feeder Senior Sec	Direct-Private Placement	174,874	174,874	174,874	174,874	0	0	0	0	0	174,874	0	0	0	0	0	11/15/2026	1PL
61033@	AA 9		08/26/2019	MONROE Capital Private Feeder Senior Sec	Direct-Private Placement	40,516	40,516	40,516	40,516	0	0	0	0	0	40,516	0	0	0	0	0	11/15/2026	1PL
61033@	AA 9		11/22/2019	MONROE Capital Private Feeder Senior Sec	Direct-Private Placement	174,874	174,874	174,874	174,874	0	0	0	0	0	174,874	0	0	0	0	0	11/15/2026	1PL
61034*	AA 0		08/26/2019	MONROE Capital Private Feeder Senior Sec	Direct-Private Placement	40,516	40,516	40,516	40,516	0	0	0	0	0	40,516	0	0	0	0	0	11/15/2026	1PL
61034*	AA 0		11/22/2019	MONROE Capital Private Feeder Senior Sec	Direct-Private Placement	174,874	174,874	174,874	174,874	0	0	0	0	0	174,874	0	0	0	0	0	11/15/2026	1PL
69323*	AA 3		12/31/2019	Bakemark 6.243% 08/14/23	Redemption	100.0000	6,761	6,626	6,638	0	0	0	0	0	6,637	0	124	124	0	08/14/2023	4FE	
69411@	AC 0		12/31/2019	PPC 6.243% 11/23/24	Redemption	100.0000	6,702	6,668	6,669	0	0	0	0	0	6,669	0	32	32	15	11/23/2024	4PL	
70559@	AB 2		12/31/2019	Prometheus 7.201% 05/29/25	Redemption	100.0000	1,592	1,584	1,585	0	0	0	0	0	1,585	0	8	8	21	05/29/2025	3FE	
73116*	AB 4		12/31/2019	ISN 6.243% 06/20/22	Redemption	100.0000	7,316	7,151	7,171	0	0	0	0	0	7,171	0	145	145	10	06/20/2022	4PL	
73937#	AA 9		12/31/2019	Empire Auto 6.499% 09/05/24	Redemption	100.0000	2,708	2,695	2,698	0	0	0	0	0	2,698	0	11	11	(236)	09/05/2024	2PL	
74376*	AA 9		12/31/2019	Provation LO 8.838% 03/09/24	Redemption	100.0000	7,000	6,913	6,917	0	0	0	0	0	6,917	0	83	83	0	03/09/2024	3FE	
74741*	AC 3		12/31/2019	Q-Centrix 5.951% 11/30/24	Redemption	100.0000	5,622	5,540	5,548	0	0	0	0	0	5,548	0	74	74	(359)	11/30/2024	4Z	
74754@	AB 7		01/02/2020	Qualitor 7.213% 10/19/22	Redemption	100.0000	40,853	40,649	40,756	0	0	0	0	0	40,756	0	97	97	754	10/19/2022	2PL	
76117@	AB 4		12/31/2019	Resolute 6.451% 03/06/25	Redemption	100.0000	4,647	4,624	4,627	0	0	0	0	0	4,627	0	19	19	(201)	03/06/2025	4PL	
82452#	AA 5		01/27/2020	Shift Digital 6.993% 12/22/21	Redemption	100.0000	1,919,357	1,914,559	1,916,833	0	78	0	78	0	1,916,911	0	2,446	2,446	3,541	12/22/2021	4Z	
87297*	AA 7		12/31/2019	TLE 7.451% 06/28/24	Redemption	100.0000	6,363	6,315	6,328	0	0	0	0	0	6,329	0	34	34	(700)	06/28/2024	4PL	
87758@	AD 1		12/31/2019	Taymax 5.034% 07/31/25	Redemption	100.0000	7,329	7,274	7,276	0	0	0	0	0	7,276	0	53	53	118	07/31/2025	4PL	
89213*	AA 4		12/31/2019	TownePark 7.501% 05/24/22	Redemption	100.0000	6,253	6,190	6,202	0	0	0	0	0	6,202	0	50	50	8	05/24/2022	3PL	
91141@	AA 5		12/31/2019	United Scope 5.951% 12/01/23	Redemption	100.0000	7,056	6,932	6,951	0	1	0	1	0	6,951	0	104	104	(890)	12/01/2023	3PL	
91830@	AH 6		01/02/2020	VLS 7.515% 10/17/23	Redemption	100.0000	35,799	35,262	35,316	0	0	0	0	0	35,316	0	484	484	53	10/17/2023	3FE	
91835#	AA 4		12/31/2019	Vital Records 7.493% 03/31/23	Redemption	100.0000	7,823	7,804	7,746	0	0	0	0	0	7,813	0	10	10	2	03/31/2023	4FE	
92840@	AB 5		12/31/2019	VistaPharm 7.463% 12/21/21	Redemption	100.0000	7,465	7,391	7,421	0	0	0	0	0	7,421	0	44	44	104	12/21/2021	4PL	
BAN0W6	BJ 0		01/01/2020	GANNETT CO INC 13.030% 12/31/24	Tax Free Exchange	932,871	981,361	932,293	932,871	0	0	0	0	0	932,871	0	0	0	0	0	12/31/2024	4Z
C3324#	AA 4		12/31/2019	Entertainment Pa 7.201% 05/10/26	Redemption	100.0000	7,310	7,255	7,261	0	0	0	0	0	7,261	0	49	49	(238)	05/10/2026	3PL	
8299999	Total - Bonds - Unaffiliated Bank Loans					27,392,194	27,440,684	27,398,772	27,399,198	0	(186)	0	(186)	0	27,399,936	0	(7,743)	(7,743)	104,613	XXX	XXX	
8399997	Total - Bonds - Part 4					498,094,581	500,551,712	495,277,799	492,045,501	0	(118,896)	0	(118,896)	0	495,110,847	0	1,379,920	1,379,920	11,621,087	XXX	XXX	
8399999	Total - Bonds					498,094,581	500,551,712	495,277,799	492,045,501	0	(118,896)	0	(118,896)	0	495,110,847	0	1,379,920	1,379,920	11,621,087	XXX	XXX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																						
151461	2# 6		03/26/2020	CENTER COAST MLP	Call	1,000	226,000	5,650,000	5,650,000	0	0	0	0	0	5,650,000	0	0	0	0	106,680	XXX	1FE
8599999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					5,650,000	XXX	5,650,000	5,650,000	0	0	0	0	0	5,650,000	0	0	0	0	106,680	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					5,650,000	XXX	5,650,000	5,650,000	0	0	0	0	0	5,650,000	0	0	0	0	106,680	XXX	XXX
8999999	Total - Preferred Stocks					5,650,000	XXX	5,650,000	5,650,000	0	0	0	0	0	5,650,000	0	0	0	0	106,680	XXX	XXX
9899999	Total - Preferred and Common Stocks					5,650,000	XXX	5,650,000	5,650,000	0	0	0	0	0	5,650,000	0	0	0	0	106,680	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					503,744,581	XXX	500,927,799	497,695,501	0	(118,896)	0	(118,896)	0	500,760,847	0	1,379,920	1,379,920	11,727,767	XXX	XXX	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Barclays Low vol index	9LBCS0DV Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	07/07/2020	993	198,848	200.25	0	556	0	545		545	(11)	0	0	0	0		0001
Barclays Low vol index	9LBCS0DT Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	06/05/2020	549	108,477	197.59	0	379	0	409		409	30	0	0	0	0		0001
Barclays Low vol index	9LBCS0CE Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	11/07/2019	11/06/2020	7,542	1,497,238	198.52	34,939	0	0	11,577		11,577	(28,494)	0	0	0	0		0001
Barclays Low vol index	9LBCS0DU Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	06/05/2020	2,586	517,045	199.94	0	828	0	855		855	28	0	0	0	0		0001
Barclays Low vol index	9LBCS0BZ Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	10/07/2019	10/07/2020	44,787	9,065,785	202.42	177,413	0	0	37,178		37,178	(137,624)	0	0	0	0		0001
Barclays Low vol index	9LBCS0DX Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	08/07/2020	1,020	203,959	199.96	0	898	0	870		870	(28)	0	0	0	0		0001
Barclays Low vol index	9LBCS0DO Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	04/07/2020	738	142,803	193.5	0	620	0	659		659	39	0	0	0	0		0001
Barclays Low vol index	9LBCS0BY Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	10/07/2019	10/07/2020	8,086	1,635,151	202.22	32,652	0	0	6,985		6,985	(25,316)	0	0	0	0		0001
Barclays Low vol index	9LBCS0CU Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	01/07/2020	01/07/2021	3,177	647,522	203.8154	0	12,302	0	3,506		3,506	(8,797)	0	0	0	0		0001
Barclays Low vol index	9LBCS0BP Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	08/07/2019	08/07/2020	31,848	6,368,326	199.96	124,734	0	0	27,160		27,160	(119,480)	0	0	0	0		0001
Barclays Low vol index	9LBCS0DW Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	07/07/2020	1,917	388,442	202.63	0	594	0	508		508	(86)	0	0	0	0		0001
Barclays Low vol index	9LBCS0DI Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/06/2020	03/05/2021	5,960	1,201,338	201.5668	0	22,952	0	11,314		11,314	(11,638)	0	0	0	0		0001
Barclays Low vol index	9LBCS0BK Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	06/07/2019	06/05/2020	68,703	13,736,478	199.94	248,695	0	0	22,813		22,813	(253,952)	0	0	0	0		0001
Barclays Low vol index	9LBCS0DZ Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	09/04/2020	185	37,370	202	0	142	0	128		128	(14)	0	0	0	0		0001
Barclays Low vol index	9LBCS0CJ Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	11/07/2019	11/06/2020	66,500	13,201,580	198.52	133,326	0	0	20,516		20,516	(115,915)	0	0	0	0		0001
Barclays Low vol index	9LBCS0CI Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	11/07/2019	11/06/2020	47,046	9,339,572	198.52	142,159	0	0	32,919		32,919	(125,250)	0	0	0	0		0001
Barclays Low vol index	9LBCS0CS Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	01/07/2020	01/07/2021	24,887	5,022,503	201.8123	0	116,508	0	37,474		37,474	(79,034)	0	0	0	0		0001
Barclays Low vol index	9LBCS0BI Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	06/07/2019	06/05/2020	7,686	1,514,834	197.09	36,644	0	0	6,688		6,688	(38,336)	0	0	0	0		0001
Barclays Low vol index	9LBCS0CF Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	11/07/2019	11/06/2020	13,673	2,714,364	198.52	54,972	0	0	16,274		16,274	(46,689)	0	0	0	0		0001
Barclays Low vol index	9LBCS0DR Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	05/07/2020	2,944	573,609	194.84	0	2,944	0	3,327		3,327	383	0	0	0	0		0001
Barclays Low vol index	9LBCS0BJ Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	06/07/2019	06/05/2020	25,668	5,071,740	197.59	116,843	0	0	19,168		19,168	(121,120)	0	0	0	0		0001
Barclays Low vol index	9LBCS0CK Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	12/06/2019	12/07/2020	6,836	1,372,250	200.7387	33,481	0	0	10,697		10,697	(24,205)	0	0	0	0		0001

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/05/2019	07/07/2020	63,182	12,803,200	202.64	233,828	0	0	16,695		16,695	(175,019)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	06/05/2020	67	13,205	197.09	0	54	0	58		58	5	0	0	0	0		0001
Barclays Low vol index 9LBCS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	11/06/2020	64	12,801	200.01	0	104	0	98		98	(6)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	10,543	2,141,389	203.11	39,028	0	0	7,609		7,609	(30,720)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	11/06/2020	31	6,185	199.52	0	54	0	52		52	(3)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/06/2020	03/05/2021	4,953	986,095	199.0905	0	24,170	0	12,902		12,902	(11,268)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	22,816	4,787,504	209.831	0	95,346	0	10,752		10,752	(84,594)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2019	11/06/2020	5,312	1,054,538	198.52	20,350	0	0	5,798		5,798	(17,144)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/07/2019	05/07/2020	8,867	1,703,173	192.08	41,166	0	0	23,246		23,246	(62,742)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	4,177	838,407	200.72	19,430	0	0	4,822		4,822	(14,692)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/05/2019	07/07/2020	23,853	4,776,563	200.25	110,849	0	0	13,096		13,096	(87,353)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	41,674	8,569,520	205.6323	127,314	0	0	28,395		28,395	(100,746)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	40,144	8,543,787	212.8285	0	126,028	0	10,968		10,968	(115,060)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	47,289	10,259,968	216.9631	0	98,427	0	5,721		5,721	(92,706)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	52,196	10,941,696	209.6271	105,947	0	0	16,367		16,367	(82,506)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	11/06/2020	1,754	358,483	204.38	0	1,508	0	1,227		1,227	(281)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/01/2019	05/07/2020	75,740	14,757,939	194.85	276,723	0	0	85,301		85,301	(469,333)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/05/2019	04/07/2020	8,576	1,643,076	191.59	39,823	0	0	20,370		20,370	(64,589)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	7,420	1,560,781	210.3478	0	29,545	0	3,192		3,192	(26,353)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/05/2019	04/07/2020	11,551	2,240,663	193.98	42,409	0	0	7,344		7,344	(82,079)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	23,753	4,815,591	202.7361	96,449	0	0	26,893		26,893	(74,026)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	9,935	2,023,113	203.6349	36,987	0	0	9,656		9,656	(28,218)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Barclays Low vol index 9LBCS0BR	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	08/07/2019	08/07/2020	52,692	10,676,453	202.62	158,202	0	0	23,108		23,108	(152,028)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CW	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	01/07/2020	01/07/2021	40,504	8,352,698	206.2191	0	123,772	0	30,008		30,008	(93,764)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CN	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	12/06/2019	12/07/2020	7,145	1,452,118	203.2355	27,650	0	0	7,436		7,436	(21,025)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DH	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/06/2020	03/05/2021	29,860	6,003,995	201.0715	0	120,688	0	60,502		60,502	(60,186)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BQ	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	08/07/2019	08/07/2020	14,654	2,940,325	200.65	53,633	0	0	10,599		10,599	(52,230)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BC	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	04/05/2019	04/07/2020	24,917	4,785,808	192.07	110,495	0	0	48,551		48,551	(189,849)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BG	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	05/07/2019	05/07/2020	37,774	7,273,384	192.55	167,462	0	0	87,403		87,403	(260,488)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EA	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	09/04/2020	2,269	460,834	203.1	0	1,452	0	1,222		1,222	(230)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DL	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/06/2020	03/05/2021	53,645	11,153,117	207.906	0	107,885	0	40,677		40,677	(67,208)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DP	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	04/07/2020	1,047	203,087	193.97	0	639	0	671		671	32	0	0	0	0		0001
Barclays Low vol index 9LBCS0DJ	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/06/2020	03/05/2021	6,221	1,256,412	201.963	0	23,040	0	11,202		11,202	(11,838)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DM	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	04/07/2020	139	26,631	191.59	0	289	0	330		330	41	0	0	0	0		0001
Barclays Low vol index 9LBCS0EB	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	09/04/2020	793	163,001	205.55	0	333	0	233		233	(100)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BX	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	10/07/2019	10/07/2020	10,951	2,205,750	201.42	47,712	0	0	11,065		11,065	(36,835)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BT	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	09/06/2019	09/04/2020	38,369	7,792,360	203.09	148,488	0	0	20,708		20,708	(109,419)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DY	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	08/07/2020	1,673	338,983	202.62	0	853	0	734		734	(120)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DN	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	04/07/2020	970	186,308	192.07	0	1,668	0	1,890		1,890	222	0	0	0	0		0001
Barclays Low vol index 9LBCS0CL	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	12/06/2019	12/07/2020	13,906	2,798,417	201.2381	65,036	0	0	20,110		20,110	(48,132)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DQ	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	05/07/2020	1,391	267,837	192.55	0	2,893	0	3,219		3,219	325	0	0	0	0		0001
Barclays Low vol index 9LBCS0EE	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/12/2020	11/06/2020	702	141,453	201.5	0	920	0	836		836	(84)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DK	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	03/06/2020	03/05/2021	40,770	8,314,797	203.944	0	123,757	0	55,871		55,871	(67,886)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CD	Fixed Annuity Hedge	N/A	Equity/index	Barclays Bank PLC	11/07/2019	11/06/2020	2,907	577,098	198.52	14,103	0	0	4,845		4,845	(11,532)	0	0	0	0		0001

QE06.2

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2019	08/07/2020	9,098	1,810,229	198.97	39,192	0	0	9,736		9,736	(37,207)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/06/2019	09/04/2020	7,970	1,609,940	202	34,271	0	0	5,527		5,527	(25,096)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	12,664	2,637,664	208.2805	0	60,992	0	7,794		7,794	(53,199)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/06/2019	09/04/2020	59,414	12,212,548	205.55	180,024	0	0	17,488		17,488	(128,010)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	1,903	381,038	200.23	9,271	0	0	2,406		2,406	(7,072)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2020	01/07/2021	9,489	1,937,806	204.216	0	35,348	0	9,817		9,817	(25,532)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/05/2019	07/07/2020	7,110	1,420,223	199.75	34,596	0	0	4,498		4,498	(26,992)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2020	01/07/2021	3,673	739,418	201.3116	0	18,008	0	5,960		5,960	(12,048)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	10,132	2,135,432	210.7612	0	38,804	0	4,048		4,048	(34,755)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	4,883	1,014,510	207.7637	0	24,631	0	3,277		3,277	(21,354)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/06/2020	03/05/2021	10,309	2,057,530	199.5858	0	48,029	0	25,254		25,254	(22,774)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	59,358	12,174,919	205.11	180,250	0	0	27,980		27,980	(139,846)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2020	01/07/2021	58,936	12,389,838	210.2253	0	119,580	0	21,133		21,133	(98,447)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2020	01/07/2021	31,737	6,452,599	203.3147	0	128,971	0	37,918		37,918	(91,054)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	11/06/2020	1,607	325,257	202.4	0	1,848	0	1,629		1,629	(219)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2019	11/06/2020	5,922	1,175,635	198.52	21,821	0	0	6,015		6,015	(18,467)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/05/2019	04/07/2020	40,209	7,780,442	193.5	154,870	0	0	35,905		35,905	(295,086)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	2,226	451,255	202.72	8,566	0	0	1,739		1,739	(6,748)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	12/13/2019	12/14/2020	33	8,629	261.47	6,600	0	0	44		44	(170)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/14/2020	02/11/2021	302	81,754	270.71	0	60,400	0	152		152	(60,248)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	02/14/2020	02/11/2021	1,969	533,028	270.71	0	12,593	0	990		990	(11,603)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	03/13/2020	03/11/2021	1,588	400,716	252.34	0	9,578	0	7,459		7,459	(2,119)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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Credit Suisse Balanced Trend 5 9CCSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2020	01/13/2021	1,399	371,994	265.9	0	8,803	0	1,178		1,178	(7,625)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/17/2020	01/13/2021	1,146	304,721	265.9	0	8,114	0	965		965	(7,149)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/17/2020	01/13/2021	289	76,845	265.9	0	57,800	0	243		243	(57,557)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/13/2019	11/13/2020	41	10,667	260.18	8,200	0	0	56		56	(237)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/14/2019	11/13/2020	19	4,930	259.47	117	0	0	26		26	(106)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020	03/11/2021	354	89,328	252.34	0	70,800	0	1,663		1,663	(69,137)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/13/2019	12/14/2020	840	219,635	261.47	5,207	0	0	1,113		1,113	(4,341)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2020	01/13/2021	117	31,110	265.9	0	23,400	0	98		98	(23,302)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/13/2019	11/13/2020	36	9,366	260.18	237	0	0	49		49	(209)	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	4	111,262	27816	0	8,000	0	2,524		2,524	(5,476)	0	0	0	0		0001
HSI Hang Seng Option 9HCSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020	03/12/2021	6	144,197	24033	0	12,000	0	11,315		11,315	(685)	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	01/14/2020	01/14/2021	3	86,655	28885	0	6,000	0	1,243		1,243	(4,757)	0	0	0	0		0001
MSCI Emerging Markets 9MSGSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/21/2019	11/20/2020	2,939	3,070,021	1045	587,800	0	0	39,801		39,801	(300,630)	0	0	0	0		0001
MSCI Emerging Markets 9MRBSOAA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/21/2019	10/21/2020	3,092	3,180,153	1029	618,400	0	0	45,853		45,853	(335,925)	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America. EYKN6V0ZCB8VD9IULB80...	05/21/2019	05/21/2020	3,353	3,349,546	998.97	502,950	0	0	30,824		30,824	(402,053)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	3,007	3,293,627	1095	0	601,400	0	36,996		36,996	(564,404)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/18/2019	04/21/2020	2,627	2,870,050	1093	122,183	0	0	1,042		1,042	(141,114)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/21/2019	08/21/2020	3,163	3,109,672	983.14	474,450	0	0	64,463		64,463	(415,282)	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America. EYKN6V0ZCB8VD9IULB80...	06/21/2019	06/19/2020	2,896	3,050,125	1053	289,600	0	0	19,532		19,532	(242,418)	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	01/21/2020	01/21/2021	2,875	3,239,694	1127	0	575,000	0	18,869		18,869	(556,131)	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America. EYKN6V0ZCB8VD9IULB80...	09/20/2019	09/21/2020	2,734	2,790,266	1021	544,804	0	0	40,549		40,549	(303,425)	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	03/20/2020	03/19/2021	3,832	3,077,977	803.23	0	766,400	0	431,086		431,086	(335,314)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MSCI Emerging Markets 9MBCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	3,687	4,080,145	1107	737,400	0	0	25,377		25,377	(273,883)	0	0	0	0	0	0001
MSCI Emerging Markets 9MMLS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	3,092	3,269,759	1057	309,200	0	0	24,913		24,913	(258,934)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	49,994	10,100,788	202.04	269,468	0	0	193,242		193,242	(119,826)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/07/2020	02/05/2021	42,851	9,005,566	210.16	0	239,537	0	68,770		68,770	(170,767)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/05/2019	07/07/2020	34,764	6,909,693	198.76	185,292	0	0	142,590		142,590	(111,350)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/07/2019	08/07/2020	38,674	7,643,916	197.65	204,972	0	0	200,620		200,620	(123,476)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/12/2020	07/07/2020	122	24,249	198.76	0	565	0	500		500	(64)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/07/2019	06/05/2020	41,846	8,185,496	195.61	218,436	0	0	256,052		256,052	(148,986)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/12/2020	05/07/2020	1,469	286,573	195.08	0	9,916	0	9,353		9,353	(563)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/12/2020	08/07/2020	513	101,394	197.65	0	2,909	0	2,661		2,661	(248)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/07/2019	10/07/2020	48,053	9,524,105	198.2	255,248	0	0	260,014		260,014	(140,996)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	46,392	9,050,151	195.08	239,914	0	0	295,376		295,376	(161,887)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/06/2020	03/05/2021	50,510	10,344,448	204.8	0	279,320	0	170,820		170,820	(108,500)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/12/2020	10/07/2020	27	5,351	198.2	0	158	0	146		146	(12)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/12/2020	04/07/2020	1,190	232,276	195.19	0	7,687	0	7,330		7,330	(357)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/07/2019	11/06/2020	39,441	7,857,830	199.23	209,826	0	0	199,440		199,440	(111,405)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/12/2020	09/04/2020	64	12,797	199.96	0	291	0	259		259	(32)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/06/2019	09/04/2020	32,605	6,519,696	199.96	174,111	0	0	131,965		131,965	(94,534)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/12/2020	11/06/2020	1,654	329,526	199.23	0	9,130	0	8,364		8,364	(766)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/05/2019	04/07/2020	39,160	7,643,640	195.19	203,240	0	0	241,224		241,224	(139,588)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	03/12/2020	06/05/2020	451	88,220	195.61	0	2,954	0	2,760		2,760	(194)	0	0	0	0	0	0001
Merrill Lynch GPA index 9GMLS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/07/2020	01/07/2021	45,106	9,252,143	205.12	0	248,083	0	128,645		128,645	(119,438)	0	0	0	0	0	0001

QE06.5

SCHEDULE DB - PART A - SECTION 1

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

QE06.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCSOCS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	631	1,045,428	1657	0	126,200	0	4,445		4,445	(121,755)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	8,698	9,846,049	1132	0	1,739,600	0	1,325,404		1,325,404	(414,196)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	727	1,205,591	1658	0	145,400	0	4,637		4,637	(140,763)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	2,378	3,590,423	1510	309,140	0	0	15,270		15,270	(467,988)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGNF3BB653	02/14/2020	02/12/2021	1,306	2,203,979	1688	0	261,200	0	8,259		8,259	(252,941)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/21/2019	11/20/2020	2,121	3,359,579	1584	424,200	0	0	13,351		13,351	(337,492)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	1,703	2,639,888	1550	340,600	0	0	11,643		11,643	(300,856)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/07/2020	02/05/2021	2,369	3,924,912	1657	0	473,800	0	16,687		16,687	(457,113)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	7,720	12,120,400	1570	772,000	0	0	19,112		19,112	(1,131,115)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021	2,384	3,454,940	1449	0	476,800	0	75,828		75,828	(400,972)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/06/2019	09/04/2020	2,917	4,390,581	1505	437,550	0	0	21,504		21,504	(589,308)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	2,791	4,560,047	1634	558,200	0	0	13,386		13,386	(366,008)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/28/2019	08/28/2020	3,456	5,089,686	1473	518,400	0	0	31,900		31,900	(778,740)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	3,143	4,940,576	1572	628,600	0	0	19,094		19,094	(512,314)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOBS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	8,392	12,949,360	1543	1,510,560	0	0	6,137		6,137	(1,312,223)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	3,039	4,709,326	1550	364,680	0	0	6,109		6,109	(478,453)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	2,782	4,339,280	1560	554,369	0	0	14,654		14,654	(459,322)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/05/2019	07/07/2020	2,031	3,200,105	1576	172,635	0	0	4,192		4,192	(286,753)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	701	1,049,951	1498	140,200	0	0	6,585		6,585	(148,256)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	5,696	9,329,934	1638	1,139,200	0	0	27,269		27,269	(741,018)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	3,285	5,447,548	1658	0	657,000	0	20,953		20,953	(636,047)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	4,181	6,549,829	1567	627,150	0	0	7,794		7,794	(609,864)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/20/2020...	03/19/2021...	6,171	6,257,703	1014	0	1,234,200	0	1,391,289		1,391,289	157,089	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	5,019	7,889,517	1572	1,003,800	0	0	30,491		30,491	(818,105)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/20/2019...	12/21/2020...	2,608	4,360,315	1672	521,600	0	0	10,218		10,218	(292,165)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	05/21/2019...	05/21/2020...	2,453	3,790,498	1545	343,420	0	0	2,492		2,492	(382,270)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/21/2020...	01/21/2021...	1,524	2,569,312	1686	0	304,800	0	7,550		7,550	(297,250)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/21/2020...	01/21/2021...	712	1,200,361	1686	0	142,400	0	3,527		3,527	(138,873)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	04/26/2019...	04/28/2020...	3,901	6,209,690	1592	507,130	0	0	406		406	(446,369)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020...	02/12/2021...	1,875	3,164,213	1688	0	375,000	0	11,857		11,857	(363,143)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020...	02/26/2021...	5,241	7,737,970	1476	0	1,048,200	0	135,533		135,533	(912,667)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	2,473	4,050,725	1638	494,600	0	0	11,839		11,839	(321,724)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/07/2019...	10/07/2020...	1,309	1,960,607	1498	261,800	0	0	12,296		12,296	(276,843)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	2,226	3,450,612	1550	445,200	0	0	15,219		15,219	(393,250)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/19/2019...	07/21/2020...	2,998	4,640,604	1548	374,750	0	0	9,991		9,991	(491,714)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019...	10/14/2020...	6,317	9,509,801	1505	1,263,400	0	0	58,501		58,501	(1,307,227)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/28/2019...	05/28/2020...	4,681	7,040,318	1504	468,100	0	0	8,738		8,738	(892,364)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/07/2019...	08/07/2020...	3,465	5,199,891	1501	519,750	0	0	21,137		21,137	(700,005)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019...	12/28/2020...	683	1,139,947	1669	136,600	0	0	2,785		2,785	(78,626)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	1,211	2,032,797	1679	0	242,200	0	8,703		8,703	(233,497)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/20/2019...	12/21/2020...	813	1,359,255	1672	162,600	0	0	3,185		3,185	(91,078)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	04/12/2019...	04/14/2020...	8,316	13,179,197	1585	831,600	0	0	7		7	(966,233)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/07/2019...	10/07/2020...	694	1,039,466	1498	138,800	0	0	6,519		6,519	(146,776)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	04/05/2019...	04/07/2020...	3,140	4,969,238	1583	471,000	0	0	0		0	(364,293)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCSOCG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/07/2019	10/07/2020	721	1,079,907	1498	144,200	0	0	6,773		6,773	(152,486)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGSOAM	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	2,671	4,429,346	1658	0	534,200	0	13,190		13,190	(521,010)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGSOAC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,139	3,409,545	1594	427,800	0	0	11,659		11,659	(320,910)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGSOAG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	1,279	2,089,681	1634	255,800	0	0	6,134		6,134	(167,727)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSSOAK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	4,032	5,952,966	1476	0	806,400	0	104,268		104,268	(702,132)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSSOBC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	8,512	12,959,520	1523	1,021,440	0	0	19,432		19,432	(1,512,014)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBSOCS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	5,379	8,789,824	1634	1,075,800	0	0	24,682		24,682	(693,667)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBSOCM	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	5,406	8,219,715	1520	1,081,200	0	0	39,891		39,891	(1,049,110)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCSOCK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	11/14/2019	11/13/2020	6,508	10,339,845	1589	1,301,600	0	0	38,235		38,235	(1,006,787)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCSOCQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/27/2019	12/28/2020	7,346	12,260,694	1669	1,469,200	0	0	29,952		29,952	(845,660)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DS	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	2,418	3,640,130	1505	483,600	0	0	22,393		22,393	(500,376)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSSOAC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	5,539	9,347,506	1688	0	1,107,800	0	35,027		35,027	(1,072,773)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCSOBY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/13/2019	09/14/2020	6,882	10,860,759	1578	1,330,222	0	0	30,478		30,478	(1,040,283)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DM	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	08/14/2019	08/14/2020	7,564	11,100,321	1468	907,680	0	0	65,521		65,521	(1,724,381)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSSOBG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/13/2019	09/14/2020	1,457	2,299,350	1578	281,624	0	0	6,452		6,452	(220,241)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0CU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	1,833	2,870,020	1566	53,964	0	0	48		48	(244,101)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCSOCM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	11/14/2019	11/13/2020	3,229	5,130,203	1589	645,800	0	0	18,971		18,971	(499,527)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DI	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	4,091	6,459,566	1579	490,920	0	0	11,714		11,714	(582,632)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBSOCO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	1,862	2,949,334	1584	372,400	0	0	11,721		11,721	(296,280)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0CW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	3,052	4,829,210	1582	457,800	0	0	984		984	(377,974)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBSOCK	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	3,900	5,929,872	1520	780,000	0	0	28,778		28,778	(756,850)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCSOCU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/06/2020	03/05/2021	1,759	2,549,178	1449	0	351,800	0	55,948		55,948	(295,852)	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RCSS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020	01/28/2021	3,567	5,915,192	1658	0	713,400	0	22,751		22,751	(690,649)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/21/2020	02/19/2021	1,369	2,298,017	1679	0	273,800	0	9,838		9,838	(263,962)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019	11/06/2020	2,999	4,780,376	1594	599,800	0	0	16,346		16,346	(449,934)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/07/2019	10/07/2020	768	1,150,303	1498	153,600	0	0	7,214		7,214	(162,426)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/14/2020	01/14/2021	4,028	6,749,885	1676	0	805,600	0	19,470		19,470	(786,130)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DI	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/14/2020	01/14/2021	2,650	4,440,714	1676	0	530,000	0	12,809		12,809	(517,191)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/27/2020	03/26/2021	5,926	6,708,173	1132	0	1,185,200	0	903,006		903,006	(282,194)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DO	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/20/2019	09/21/2020	1,834	2,860,618	1560	365,461	0	0	9,661		9,661	(302,802)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	01/07/2020	01/07/2021	772	1,280,215	1658	0	154,400	0	3,812		3,812	(150,588)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CU	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019	12/14/2020	983	1,610,134	1638	196,600	0	0	4,706		4,706	(127,883)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	06/07/2019	06/05/2020	2,489	3,769,317	1514	448,030	0	0	5,278		5,278	(455,924)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DE	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/14/2020	01/14/2021	865	1,449,516	1676	0	173,000	0	4,181		4,181	(168,819)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/13/2020	03/12/2021	5,288	6,399,220	1210	0	1,057,600	0	585,337		585,337	(472,263)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CQ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	11/27/2019	11/27/2020	3,213	5,250,363	1634	642,600	0	0	14,743		14,743	(414,343)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/13/2020	03/12/2021	4,810	5,820,773	1210	0	962,000	0	532,427		532,427	(429,573)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/20/2019	12/21/2020	1,437	4,628,893	3221	283,750	0	0	42,144		42,144	(244,904)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019	11/20/2020	5,800	18,000,532	3104	1,160,000	0	0	249,869		249,869	(1,297,454)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/27/2020	03/26/2021	476	1,209,740	2541	0	11,414	0	11,043		11,043	(372)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/21/2019	05/21/2020	534	1,529,568	2864	61,640	0	0	6,510		6,510	(154,008)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/27/2020	03/26/2021	1,983	5,039,735	2541	0	396,600	0	614,948		614,948	218,348	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/13/2020	03/12/2021	3,394	9,201,202	2711	0	678,800	0	735,054		735,054	56,254	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/21/2020	02/19/2021	6,383	21,304,858	3338	0	1,276,600	0	159,930		159,930	(1,116,670)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBSOFI	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	2,215	6,560,365	2962	443,000	0	0	142,007		142,007	(647,056)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2019	10/21/2020	356	1,070,392	3007	14,340	0	0	0		0	(34,019)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	11,914	38,601,598	3240	2,382,800	0	0	333,568		333,568	(1,939,920)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	865	2,678,585	3097	91,604	0	0	3,255		3,255	(143,946)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MI	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	49	140,354	2864	8,856	0	0	1,559		1,559	(18,061)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	27,361	78,990,660	2887	5,472,200	0	0	1,089,746		1,089,746	(9,494,019)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	1,612	4,820,541	2990	152,334	0	0	5,377		5,377	(231,432)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	43,925	129,598,956	2950	7,736,950	0	0	1,224,040		1,224,040	(13,466,423)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	03/27/2020	03/26/2021	3,427	8,709,618	2541	0	766,449	0	737,057		737,057	(29,392)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	14,826	43,069,975	2905	1,369,626	0	0	1,044,515		1,044,515	(1,225,220)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NQ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	52,576	158,081,311	3007	10,515,200	0	0	3,067,162		3,067,162	(14,189,775)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	4,921	16,633,767	3380	0	984,200	0	97,391		97,391	(886,809)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	7,508	23,249,498	3097	1,501,600	0	0	320,883		320,883	(1,700,977)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Deutsche Bank... 7LWFZYICNSX8D21K86	05/07/2019	05/07/2020	1,196	3,449,324	2884	127,995	0	0	90,232		90,232	(134,701)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	6,998	20,938,506	2992	1,394,491	0	0	370,060		370,060	(1,941,037)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LK	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	3,466	10,068,834	2905	616,220	0	0	16,152		16,152	(1,213,268)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	3,379	11,070,415	3276	0	675,800	0	96,788		96,788	(579,012)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	745	2,229,092	2992	148,456	0	0	39,396		39,396	(206,641)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	3,159	10,010,239	3169	631,800	0	0	114,607		114,607	(613,936)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	6,942	23,170,661	3338	0	1,388,400	0	173,937		173,937	(1,214,463)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EU	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/28/2019	08/28/2020	14,446	41,719,181	2888	3,322,580	0	0	1,120,988		1,120,988	(4,769,932)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/07/2019	08/07/2020	2,940	8,478,901	2884	108,544	0	0	0		0	(303,197)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0KK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/21/2019	08/21/2020	41,307	120,799,430	2924	7,803,718	0	0	2,560,773		2,560,773	(12,951,385)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/20/2019	09/21/2020	9,198	27,521,060	2992	1,832,885	0	0	486,398		486,398	(2,551,251)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	3,366	11,051,083	3283	0	673,200	0	85,275		85,275	(587,925)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0DO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	6,494	19,160,287	2950	1,143,853	0	0	180,966		180,966	(1,990,915)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	8,102	24,360,445	3007	1,620,400	0	0	472,652		472,652	(2,186,655)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	3,358	10,870,450	3237	0	671,600	0	101,466		101,466	(570,134)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLMOAJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/07/2019	10/07/2020	3,069	9,019,147	2939	130,790	0	0	0		0	(343,946)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/27/2019	09/28/2020	10,760	31,868,860	2962	2,152,000	0	0	689,842		689,842	(3,143,259)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/21/2019	08/21/2020	22,134	64,729,334	2924	4,181,555	0	0	1,372,168		1,372,168	(6,939,888)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSOOM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	1,324	4,109,087	3104	266,680	0	0	57,039		57,039	(296,177)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/20/2019	12/21/2020	13,215	42,568,422	3221	1,370,660	0	0	19,742		19,742	(1,380,136)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	5,186	16,990,581	3276	0	1,037,200	0	148,548		148,548	(888,652)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	05/21/2019	05/21/2020	4,923	14,101,244	2864	889,783	0	0	156,666		156,666	(1,814,535)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	4,484	13,280,666	2962	896,800	0	0	287,477		287,477	(1,309,886)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/21/2020	01/21/2021	666	2,211,646	3321	0	133,200	0	14,780		14,780	(118,420)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/27/2019	12/28/2020	4,787	15,509,976	3240	957,400	0	0	134,027		134,027	(779,452)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSONE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	371	1,100,442	2966	74,200	0	0	25,289		25,289	(107,394)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	07/19/2019	07/21/2020	964	2,869,452	2977	174,754	0	0	33,530		33,530	(278,019)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	5,607	17,298,604	3085	1,121,400	0	0	243,080		243,080	(1,299,444)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	07/19/2019	07/21/2020	23,560	70,128,932	2977	4,270,957	0	0	819,464		819,464	(6,794,733)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	1,005	2,725,419	2712	0	201,000	0	217,226		217,226	16,226	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/16/2020	05/28/2020	21,812	61,125,731	2802	0	4,362,400	0	1,254,876		1,254,876	(3,107,524)	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLSOMW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/20/2019...	09/21/2020...	1,310	3,919,612	2992	261,044	0	0	69,274		69,274	(363,355)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOCW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/20/2020...	03/19/2021...	17,984	41,451,681	2305	0	3,596,800	0	8,260,060		8,260,060	4,663,260	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOJQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	07/19/2019...	07/21/2020...	19,492	58,020,082	2977	3,533,510	0	0	677,971		677,971	(5,621,516)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOGC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/21/2019...	08/21/2020...	1,173	3,430,356	2924	221,603	0	0	72,719		72,719	(367,782)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOGO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/28/2019...	10/28/2020...	392	1,191,453	3039	78,400	0	0	20,264		20,264	(99,560)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOII	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	05/21/2019...	05/21/2020...	40,634	116,390,404	2864	7,344,189	0	0	1,293,105		1,293,105	(14,977,011)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOJK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	07/19/2019...	07/21/2020...	3	8,930	2977	544	0	0	104		104	(865)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOHK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	05/14/2019...	05/14/2020...	4,470	12,669,813	2834	1,117,500	0	0	154,617		154,617	(1,746,330)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAU	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/21/2019...	05/21/2020...	478	1,369,164	2864	26,030	0	0	0		0	(68,672)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOKW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/13/2019...	09/14/2020...	2,464	7,410,209	3007	476,267	0	0	114,707		114,707	(664,197)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLAOCO	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	04/05/2019...	04/07/2020...	1,490	4,310,183	2893	140,075	0	0	142,322		142,322	(85,235)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HW	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/21/2020...	01/21/2021...	8,116	26,951,532	3321	0	1,623,200	0	180,116		180,116	(1,443,084)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSODE	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	04/05/2019...	04/07/2020...	3,953	11,435,001	2893	790,600	0	0	606		606	(1,426,839)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOAO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020...	02/12/2021...	3,626	12,256,460	3380	0	725,200	0	71,762		71,762	(653,438)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOGG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	939	2,759,524	2939	187,800	0	0	70,099		70,099	(284,122)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019...	10/14/2020...	2,906	8,619,632	2966	581,200	0	0	198,088		198,088	(841,201)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOGU	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2020...	01/14/2021...	317	1,041,351	3285	0	63,400	0	7,959		7,959	(55,441)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFI	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/18/2019...	04/21/2020...	45,077	130,950,037	2905	8,014,240	0	0	210,065		210,065	(15,779,140)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOLU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/20/2019...	09/21/2020...	12,089	36,171,134	2992	2,408,975	0	0	639,277		639,277	(3,353,128)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOPG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	01/14/2020...	01/14/2021...	1,648	5,410,631	3283	0	329,600	0	41,751		41,751	(287,849)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOKS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/13/2019...	09/14/2020...	6,946	20,889,331	3007	1,342,592	0	0	323,359		323,359	(1,872,366)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOGS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	11/21/2019...	11/20/2020...	68	211,041	3104	13,600	0	0	2,930		2,930	(15,212)	0	0	0	0		0001

QE06.12

SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGA0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/28/2019...	10/28/2020...	2,991	9,090,905	3039	301,788	0	0	22,132		22,132	(591,276)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLMOAL	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/21/2020...	01/21/2021...	271	899,934	3321	0	16,109	0	0		0	(16,109)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/21/2019...	11/20/2020...	139	431,392	3104	27,800	0	0	5,988		5,988	(31,094)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOME	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	05/21/2019...	05/21/2020...	39,909	114,313,743	2864	7,213,153	0	0	1,270,033		1,270,033	(14,709,787)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/21/2019...	06/19/2020...	2,725	8,040,004	2950	479,982	0	0	75,936		75,936	(835,425)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/21/2019...	10/21/2020...	10,427	31,351,069	3007	2,085,400	0	0	608,287		608,287	(2,814,151)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS00Y	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	16,217	50,330,108	3104	3,243,400	0	0	698,643		698,643	(3,627,726)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	05/07/2019...	05/07/2020...	1,966	5,670,042	2884	393,200	0	0	34,387		34,387	(709,988)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	17,554	54,479,541	3104	3,510,800	0	0	756,242		756,242	(3,926,812)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LI	Fixed Annuity Hedge	N/A	Duration	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/20/2019...	09/21/2020...	10,047	30,061,327	2992	2,002,066	0	0	531,294		531,294	(2,786,739)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/13/2019...	12/14/2020...	8,110	25,698,968	3169	1,622,000	0	0	294,226		294,226	(1,576,138)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/21/2019...	08/21/2020...	26,190	76,590,822	2924	4,947,815	0	0	1,623,615		1,623,615	(8,211,605)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AH	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	06/14/2019...	06/12/2020...	1,489	4,298,713	2887	150,880	0	0	86,092		86,092	(249,845)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/16/2020...	07/28/2020...	27,081	81,943,315	3026	0	5,416,200	0	730,525		730,525	(4,685,675)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	3,828	12,130,166	3169	765,600	0	0	138,878		138,878	(743,952)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/21/2019...	06/19/2020...	19,563	57,719,849	2950	3,445,827	0	0	545,154		545,154	(5,997,579)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/21/2020...	01/21/2021...	1,587	5,270,094	3321	0	305,132	0	35,220		35,220	(269,913)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/20/2020...	03/19/2021...	12,155	28,016,303	2305	0	2,431,000	0	5,582,797		5,582,797	3,151,797	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/21/2019...	06/19/2020...	508	1,498,834	2950	57,104	0	0	5,722		5,722	(115,431)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	12,969	40,249,810	3104	2,593,800	0	0	558,716		558,716	(2,901,152)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/28/2019...	08/28/2020...	2,957	8,539,639	2888	350,138	0	0	130,981		130,981	(722,304)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/21/2020...	02/19/2021...	667	2,315,330	3471	0	84,354	0	9,296		9,296	(75,058)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBSOGQ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/14/2019	11/13/2020	607	1,879,654	3097	121,400	0	0	25,924		25,924	(137,477)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	13,333	40,088,598	3007	2,666,600	0	0	777,816		777,816	(3,598,453)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSONI	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	3,641	10,799,752	2966	728,200	0	0	248,189		248,189	(1,053,962)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0MC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	13,585	39,179,819	2884	2,717,000	0	0	237,616		237,616	(4,905,995)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	8,596	27,689,607	3221	1,719,200	0	0	252,099		252,099	(1,464,998)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLA0CZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	09/27/2019	09/28/2020	3,012	8,920,911	2962	344,362	0	0	52,328		52,328	(686,071)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AQ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	3,652	11,308,893	3097	730,400	0	0	156,082		156,082	(827,380)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OQ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	45,326	140,671,054	3104	9,065,200	0	0	1,952,685		1,952,685	(10,139,380)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	832	2,768,655	3328	0	166,400	0	19,852		19,852	(146,548)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HI	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	2,692	8,530,410	3169	538,400	0	0	97,664		97,664	(523,177)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	11,922	39,590,458	3321	0	1,211,514	0	10,379		10,379	(1,201,135)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	18,770	62,331,228	3321	0	3,754,000	0	416,557		416,557	(3,337,443)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	32,280	95,240,849	2950	5,685,799	0	0	899,533		899,533	(9,896,327)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSMOAY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	07/26/2019	07/28/2020	588	1,779,206	3026	34,710	0	0	0		0	(40,829)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0DY	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	7,146	21,270,855	2977	1,295,427	0	0	248,552		248,552	(2,060,915)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	7,736	17,830,861	2305	0	1,547,200	0	3,553,148		3,553,148	2,005,948	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	786	2,309,889	2939	157,200	0	0	58,677		58,677	(237,827)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	9,183	27,610,710	3007	1,836,600	0	0	535,715		535,715	(2,478,406)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0IA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	401	1,148,608	2864	72,477	0	0	12,761		12,761	(147,802)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	5,383	17,339,827	3221	1,076,600	0	0	157,870		157,870	(917,413)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0IA	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	10,769	35,761,588	3321	0	2,153,800	0	238,993		238,993	(1,914,807)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	3,397	10,480,356	3085	679,400	0	0	147,270		147,270	(787,268)	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBSOHQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	582	1,910,793	3283	0	116,400	0	14,745		14,745	(101,655)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	20,480	68,009,779	3321	0	4,096,000	0	454,507		454,507	(3,641,493)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	22,155	63,459,896	2864	4,004,295	0	0	705,044		705,044	(8,165,962)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLMOAI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/05/2019	07/07/2020	3,127	9,351,012	2990	189,805	0	0	0		0	(179,423)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0HI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	2,078	5,889,904	2834	519,500	0	0	71,878		71,878	(811,829)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	11/21/2019	11/20/2020	277	859,681	3104	10,745	0	0	0		0	(21,782)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	5,115	15,839,262	3097	1,023,000	0	0	218,609		218,609	(1,158,830)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0LW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	55,459	161,110,059	2905	9,860,056	0	0	258,446		258,446	(19,413,346)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0PQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	1,837	5,701,203	3104	367,400	0	0	79,140		79,140	(410,935)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	5,308	15,721,181	2962	1,061,600	0	0	340,305		340,305	(1,550,596)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	7,896	26,220,958	3321	0	1,579,200	0	175,234		175,234	(1,403,966)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	2,298	6,910,982	3007	444,180	0	0	106,979		106,979	(619,450)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGM0AA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	401	1,218,807	3039	15,982	0	0	0		0	(36,706)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBM0AF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2020	02/05/2021	3,505	11,663,624	3328	0	157,459	0	0		0	(157,459)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLA0DD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	02/28/2020	02/26/2021	2,570	7,592,345	2954	0	461,623	0	70,967		70,967	(390,656)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2020	02/19/2021	11,141	37,185,873	3338	0	1,268,069	0	12,064		12,064	(1,256,005)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/14/2020	01/14/2021	597	1,960,041	3283	0	59,193	0	693		693	(58,500)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/21/2020	02/19/2021	22,077	73,687,507	3338	0	4,415,400	0	553,155		553,155	(3,862,245)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/06/2020	03/05/2021	686	2,039,046	2972	0	137,200	0	71,930		71,930	(65,270)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	1,468	4,529,044	3085	151,718	0	0	6,000		6,000	(251,809)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	16,938	50,679,682	2992	3,375,235	0	0	895,696		895,696	(4,698,097)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGM0AC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/13/2019	12/14/2020	236	747,837	3169	13,125	0	0	0		0	(20,259)	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBSOGI	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	5,747	17,279,620	3007	1,149,400	0	0	335,267		335,267	(1,551,062)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOPU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	5,254	16,528,611	3146	1,050,800	0	0	204,090		204,090	(1,074,780)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLMOAK	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	401	1,189,426	2966	19,278	0	0	0		0	(46,267)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	15,360	45,720,730	2977	2,784,461	0	0	534,252		534,252	(4,429,842)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2019	06/05/2020	2,391	6,870,156	2873	126,408	0	0	0		0	(194,088)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AE	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	922	2,680,632	2907	85,516	0	0	68,906		68,906	(64,594)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	3,681	10,874,484	2954	0	736,200	0	402,934		402,934	(333,266)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOCA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/06/2020	03/05/2021	6,901	20,512,325	2972	0	1,380,200	0	723,596		723,596	(656,604)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BS	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	3,427	11,039,121	3221	685,400	0	0	100,505		100,505	(584,056)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MO	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	49,815	148,279,827	2977	9,030,463	0	0	1,732,666		1,732,666	(14,366,706)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10,543	31,699,849	3007	2,108,600	0	0	615,054		615,054	(2,845,458)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FW	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	2,076	6,100,928	2939	415,200	0	0	154,980		154,980	(628,154)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	31,152	96,681,478	3104	6,230,400	0	0	1,342,056		1,342,056	(6,968,670)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	6,999	23,360,912	3338	0	1,399,800	0	175,365		175,365	(1,224,435)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	520	1,510,616	2905	57,704	0	0	502		502	(131,178)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	27,360	79,481,621	2905	4,864,334	0	0	127,501		127,501	(9,577,330)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DW	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	1,310	3,899,359	2977	237,477	0	0	45,564		45,564	(377,805)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FQ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	71	208,654	2939	14,200	0	0	5,300		5,300	(21,483)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	6,319	18,479,473	2924	1,193,785	0	0	391,738		391,738	(1,981,257)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	27,314	62,956,585	2305	0	5,462,800	0	12,545,333		12,545,333	7,082,533	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	18,422	55,389,796	3007	3,684,400	0	0	1,074,697		1,074,697	(4,971,927)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	1,777	5,270,849	2966	355,400	0	0	121,129		121,129	(514,389)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSM0AV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/28/2019...	05/28/2020...	307	860,334	2802	15,222	0	0	0		0	(32,520)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/21/2020...	01/21/2021...	2,734	9,079,040	3321	0	546,800	0	60,675		60,675	(486,125)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/07/2020...	02/05/2021...	3,420	11,380,768	3328	0	684,000	0	81,604		81,604	(602,396)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/14/2019...	05/14/2020...	24,481	69,389,191	2834	6,120,250	0	0	846,796		846,796	(9,564,187)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	02/07/2020...	02/05/2021...	1,037	3,450,835	3328	0	109,393	0	987		987	(108,406)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	836	2,579,210	3085	167,200	0	0	36,243		36,243	(193,746)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/16/2020...	04/28/2020...	24,459	71,906,525	2940	0	4,891,800	0	141,175		141,175	(4,750,625)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/20/2019...	12/21/2020...	26,403	85,049,872	3221	5,280,600	0	0	774,332		774,332	(4,499,807)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	25,340	84,578,585	3338	0	5,068,000	0	634,911		634,911	(4,433,089)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/20/2019...	09/21/2020...	565	1,690,520	2992	73,540	0	0	15,045		15,045	(120,667)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/14/2019...	11/13/2020...	149	461,398	3097	7,406	0	0	0		0	(14,892)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AU	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank... 7LTWFZYICNSX8D621K86...	06/07/2019...	06/05/2020...	1,368	3,930,729	2873	135,192	0	0	98,851		98,851	(218,544)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/20/2020...	03/19/2021...	1,825	4,206,479	2305	0	514,869	0	838,223		838,223	323,354	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	6,308	21,054,527	3338	0	1,261,600	0	158,051		158,051	(1,103,549)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/27/2020...	03/26/2021...	10,652	27,071,738	2541	0	2,130,400	0	3,303,291		3,303,291	1,172,891	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019...	12/28/2020...	1,253	4,059,745	3240	250,600	0	0	35,082		35,082	(204,022)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/13/2020...	03/12/2021...	2,049	5,554,880	2711	0	409,800	0	443,761		443,761	33,961	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/28/2020...	02/26/2021...	294	868,541	2954	0	9,582	0	0		0	(9,582)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	1,620	4,760,840	2939	324,000	0	0	120,938		120,938	(490,178)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2020...	01/14/2021...	3,119	10,240,145	3283	0	623,800	0	79,018		79,018	(544,782)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	06/28/2019...	06/26/2020...	214	629,537	2942	14,742	0	0	0		0	(26,423)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBMOAE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/13/2019...	09/14/2020...	439	1,320,244	3007	22,973	0	0	0		0	(43,676)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SML5OPM	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	3,747	11,628,964	3104	749,400	0	0	161,424		161,424	(838,200)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/07/2019...	06/05/2020...	15,940	45,801,040	2873	3,188,000	0	0	629,670		629,670	(5,694,895)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFU	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/21/2019...	06/19/2020...	1,325	3,909,360	2950	233,386	0	0	36,923		36,923	(406,216)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	3,269	10,358,807	3169	653,800	0	0	118,597		118,597	(635,314)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/28/2020...	01/28/2021...	235	769,916	3276	0	14,360	0	0		0	(14,360)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/20/2020...	03/19/2021...	11,875	27,370,925	2305	0	2,375,000	0	5,454,193		5,454,193	3,079,193	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOCO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/13/2020...	03/12/2021...	7,425	20,129,324	2711	0	1,485,000	0	1,608,066		1,608,066	123,066	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ME	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/07/2019...	10/07/2020...	3,760	11,049,850	2939	752,000	0	0	280,695		280,695	(1,137,698)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50PE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	2,104	6,529,848	3104	420,800	0	0	90,642		90,642	(470,663)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50OG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	6,577	19,990,265	3039	1,315,400	0	0	339,995		339,995	(1,670,416)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/28/2019...	10/28/2020...	4,379	13,309,620	3039	875,800	0	0	226,370		226,370	(1,112,172)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/20/2019...	09/21/2020...	16,768	50,171,030	2992	3,341,359	0	0	886,707		886,707	(4,650,943)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/07/2019...	08/07/2020...	1,640	4,729,727	2884	191,076	0	0	73,730		73,730	(371,094)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50PS	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/27/2019...	11/27/2020...	6,177	19,479,973	3154	1,235,400	0	0	216,718		216,718	(1,233,294)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/14/2019...	08/14/2020...	27,635	78,499,981	2841	5,527,000	0	0	2,484,995		2,484,995	(9,791,061)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FU	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	3,495	10,271,071	2939	699,000	0	0	260,912		260,912	(1,057,514)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019...	12/28/2020...	3,707	12,010,754	3240	741,400	0	0	103,789		103,789	(603,599)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AW	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019...	11/27/2020...	5,730	18,070,300	3154	1,146,000	0	0	201,035		201,035	(1,144,047)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/14/2020...	02/12/2021...	1,911	6,459,486	3380	0	382,200	0	37,821		37,821	(344,379)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/07/2020...	02/05/2021...	2,341	7,790,169	3328	0	468,200	0	55,858		55,858	(412,342)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/05/2019...	07/07/2020...	12,323	36,850,822	2990	2,464,600	0	0	324,970		324,970	(3,461,266)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	13,633	40,990,614	3007	1,397,791	0	0	153,880		153,880	(2,942,805)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0QC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	12/20/2019...	12/21/2020...	12,331	39,720,864	3221	2,466,200	0	0	361,637		361,637	(2,101,547)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/20/2019...	12/21/2020...	14,138	45,541,608	3221	2,827,600	0	0	414,631		414,631	(2,409,509)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/27/2019...	12/28/2020...	4,469	14,479,649	3240	893,800	0	0	125,123		125,123	(727,674)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2019...	05/21/2020...	26,819	76,819,271	2864	4,847,266	0	0	853,467		853,467	(9,885,034)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/21/2019...	10/21/2020...	26,141	78,598,668	3007	5,228,200	0	0	1,525,005		1,525,005	(7,055,214)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/21/2020...	01/21/2021...	14,798	49,141,050	3321	0	2,959,600	0	328,408		328,408	(2,631,192)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	06/28/2019...	06/26/2020...	3,246	9,548,953	2942	327,521	0	0	59,353		59,353	(542,676)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/20/2019...	09/21/2020...	14,381	43,028,959	2992	1,557,606	0	0	144,075		144,075	(2,919,742)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2020...	05/07/2020...	7,114	20,517,132	2884	0	1,422,800	0	124,431		124,431	(1,298,369)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCMOAB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/12/2019...	07/14/2020...	279	840,842	3014	22,260	0	0	0		0	(21,618)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/18/2019...	04/21/2020...	21,239	61,699,932	2905	3,776,082	0	0	98,977		98,977	(7,434,682)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/07/2020...	01/07/2021...	992	3,211,283	3237	0	103,724	0	1,655		1,655	(102,069)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	05/21/2019...	05/21/2020...	13,996	40,089,583	2864	1,395,121	0	0	1,190,705		1,190,705	(1,912,208)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/12/2019...	04/14/2020...	28,850	83,878,779	2907	5,770,000	0	0	43,011		43,011	(10,060,582)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/05/2019...	04/07/2020...	12,044	34,840,161	2893	2,408,800	0	0	1,848		1,848	(4,347,292)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/07/2020...	02/05/2021...	3,124	10,395,766	3328	0	624,800	0	74,541		74,541	(550,259)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/27/2019...	12/28/2020...	4,324	14,009,846	3240	864,800	0	0	121,063		121,063	(704,064)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2019...	10/14/2020...	4,319	12,810,802	2966	863,800	0	0	294,405		294,405	(1,250,223)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019...	09/21/2020...	1,394	4,170,946	2992	277,782	0	0	73,716		73,716	(386,654)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	05/07/2019...	05/07/2020...	3,336	9,621,191	2884	202,996	0	0	0		0	(279,237)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	01/14/2020...	01/14/2021...	2,945	9,668,877	3283	0	589,000	0	74,610		74,610	(514,390)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/07/2019...	11/06/2020...	3,381	10,430,994	3085	676,200	0	0	146,576		146,576	(783,560)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBSOEY	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	60	179,524	2992	11,956	0	0	3,173	3,173	(16,642)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0GU	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	9,067	28,139,797	3104	1,813,400	0	0	390,614	390,614	(2,028,279)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLSONU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	559	1,680,756	3007	69,417	0	0	17,355	17,355	(116,786)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0EG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	1,279	3,740,346	2924	241,629	0	0	79,290	79,290	(401,017)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBA0AK	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/26/2019	07/28/2020	3,087	9,340,830	3026	292,370	0	0	4,069	4,069	(400,052)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0AU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	1,275	4,255,631	3338	0	256,572	0	31,946	31,946	(224,626)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLMOAF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	04/05/2019	04/07/2020	4,307	12,459,031	2893	269,136	0	0	0	0	(116,047)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0LS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	22,369	66,929,614	2992	4,457,471	0	0	1,182,892	1,182,892	(6,204,494)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	1,135	3,570,608	3146	121,763	0	0	3,230	3,230	(163,706)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0PU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	22,594	75,029,929	3321	0	4,518,800	0	501,422	501,422	(4,017,378)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	627	2,100,494	3350	77,152	0	0	9,399	9,399	(70,202)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0AU	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	672	2,119,239	3154	134,400	0	0	23,577	23,577	(134,171)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0CU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/16/2020	04/14/2020	6,181	17,970,701	2907	0	1,236,200	0	9,215	9,215	(1,226,985)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0CG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	5,364	17,903,691	3338	0	1,072,800	0	134,399	134,399	(938,401)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLA0CV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	08/21/2019	08/21/2020	15,531	45,419,322	2924	1,671,446	0	0	406,814	406,814	(3,432,779)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	4,606	14,210,339	3085	921,200	0	0	199,683	199,683	(1,067,459)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0LG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	14,993	44,860,106	2992	2,987,655	0	0	792,843	792,843	(4,158,611)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCA0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	858	2,550,293	2972	0	172,733	0	22,377	22,377	(150,355)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSMOBL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	12/27/2019	12/28/2020	590	1,911,612	3240	24,768	0	0	0	0	(36,858)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0QE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	01/14/2020	01/14/2021	3,466	11,379,398	3283	0	693,200	0	87,809	87,809	(605,391)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGA0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	2,502	7,890,382	3154	255,654	0	0	5,333	5,333	(334,330)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBMOAD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	509	1,479,872	2907	29,600	0	0	0	0	(20,909)	0	0	0	0	0	0001	

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSM0BC	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	08/28/2019	08/28/2020	488	1,409,315	2888	21,150	0	0	0		0	(67,924)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NQ	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	11/27/2019	11/27/2020	3,612	11,390,912	3154	722,400	0	0	126,726		126,726	(721,168)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BE	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale	12/06/2019	12/07/2020	2,292	7,210,426	3146	458,400	0	0	89,032		89,032	(468,861)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GC	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	10/07/2019	10/07/2020	2,055	6,039,213	2939	411,000	0	0	153,412		153,412	(621,800)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HY	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	01/21/2020	01/21/2021	6,173	20,499,237	3321	0	1,234,600	0	136,996		136,996	(1,097,604)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RU	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	03/20/2020	03/19/2021	17,898	41,253,458	2305	0	3,579,600	0	8,220,560		8,220,560	4,640,960	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HA	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	12/13/2019	12/14/2020	1,439	4,559,903	3169	287,800	0	0	52,206		52,206	(279,663)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MO	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	10/14/2019	10/14/2020	3,591	10,651,445	2966	718,200	0	0	244,781		244,781	(1,039,488)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HS	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	01/21/2020	01/21/2021	5,682	18,868,729	3321	0	1,136,400	0	126,099		126,099	(1,010,301)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NE	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	10/21/2019	10/21/2020	7,467	22,451,178	3007	1,493,400	0	0	435,607		435,607	(2,015,275)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGM0AD	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale	12/20/2019	12/21/2020	363	1,169,303	3221	21,411	0	0	0		0	(28,120)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IK	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	05/28/2019	05/28/2020	18,077	50,658,804	2802	3,886,555	0	0	1,039,996		1,039,996	(7,237,366)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MM	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America	06/28/2019	06/26/2020	19,298	56,770,084	2942	3,666,620	0	0	627,876		627,876	(6,009,822)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AF	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	04/26/2019	04/28/2020	3,021	8,881,377	2940	279,775	0	0	89,642		89,642	(289,379)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HQ	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	05/21/2019	05/21/2020	1,557	4,459,809	2864	281,412	0	0	49,549		49,549	(573,885)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RW	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	03/20/2020	03/19/2021	20,355	46,916,647	2305	0	4,071,000	0	9,349,061		9,349,061	5,278,061	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CQ	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America	05/14/2019	05/14/2020	893	2,531,128	2834	93,399	0	0	106,714		106,714	(111,095)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NG	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	10/21/2019	10/21/2020	33,731	101,419,672	3007	6,746,200	0	0	1,967,788		1,967,788	(9,103,684)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FG	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	09/27/2019	09/28/2020	1,259	3,728,894	2962	251,800	0	0	80,717		80,717	(367,784)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HC	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	01/28/2020	01/28/2021	6,463	21,174,339	3276	0	1,292,600	0	185,126		185,126	(1,107,474)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JE	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	06/21/2019	06/19/2020	41,692	123,010,578	2950	7,343,629	0	0	1,161,813		1,161,813	(12,781,836)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AM	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale	11/07/2019	11/06/2020	3,621	11,171,437	3085	724,200	0	0	156,981		156,981	(839,181)	0	0	0	0		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBSOHH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	22,848	73,598,435	3221	4,569,600	0	0	670,073		670,073	(3,893,936)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	866	2,789,577	3221	173,200	0	0	25,398		25,398	(147,590)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	8,091	21,934,863	2711	0	1,618,200	0	1,752,304		1,752,304	134,104	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	57,398	184,891,586	3221	11,479,600	0	0	1,683,336		1,683,336	(9,782,220)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCM0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	06/14/2019	06/12/2020	364	1,050,861	2887	25,200	0	0	0		0	(26,723)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	2,178	6,450,779	2962	435,600	0	0	139,635		139,635	(636,247)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	11/14/2019	11/13/2020	10,272	31,808,583	3097	2,054,400	0	0	439,013		439,013	(2,327,175)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	03/13/2020	03/12/2021	956	2,591,735	2711	0	259,751	0	106,581		106,581	(153,170)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/27/2019	12/28/2020	5,377	17,421,588	3240	1,075,400	0	0	150,545		150,545	(875,521)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMMS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	340	1,149,254	3380	0	16,448	0	0		0	(16,448)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMMS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/20/2020	03/19/2021	382	880,479	2305	0	8,453	0	8,249		8,249	(204)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/28/2020	01/28/2021	4,682	15,339,356	3276	0	936,400	0	134,111		134,111	(802,289)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	06/21/2019	06/19/2020	3	8,851	2950	528	0	0	84		84	(920)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/07/2019	08/07/2020	936	2,699,405	2884	187,200	0	0	65,332		65,332	(314,097)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank... 7LTFWZYICNSX8D621K86	06/21/2019	06/19/2020	34	100,316	2950	5,989	0	0	947		947	(10,424)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	615	1,948,812	3169	123,000	0	0	22,312		22,312	(119,522)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	11/27/2019	11/27/2020	5,521	17,411,191	3154	1,104,200	0	0	193,702		193,702	(1,102,318)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/28/2020	01/28/2021	3,353	10,985,233	3276	0	670,600	0	96,043		96,043	(574,557)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	731	2,439,895	3338	0	146,200	0	18,316		18,316	(127,884)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	3,250	10,520,835	3237	0	650,000	0	98,203		98,203	(551,797)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	3,720	11,731,504	3154	744,000	0	0	130,515		130,515	(742,732)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMMS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	281	937,908	3338	0	15,382	0	0		0	(15,382)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	03/27/2020	03/26/2021	21,524	54,702,600	2541	0	4,304,800	0	6,674,807		6,674,807	2,370,007	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America...	10/21/2019	10/21/2020	1,098	3,301,379	3007	219,600	0	0	64,055		64,055	(296,340)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/19/2019	07/21/2020	1,465	4,360,734	2977	265,575	0	0	50,956		50,956	(422,507)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/21/2019	05/21/2020	1,746	5,001,173	2864	315,572	0	0	55,563		55,563	(643,547)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/20/2019	12/21/2020	10,887	35,069,422	3221	2,177,400	0	0	319,288		319,288	(1,855,448)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	02/21/2020	02/19/2021	24,398	81,434,425	3338	0	4,879,600	0	611,309		611,309	(4,268,291)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/20/2019	12/21/2020	6,743	21,720,686	3221	1,348,600	0	0	197,755		197,755	(1,149,195)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/14/2020	01/14/2021	5,263	17,279,218	3283	0	1,052,600	0	133,335		133,335	(919,265)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/20/2020	03/19/2021	30,909	71,242,772	2305	0	6,181,800	0	14,196,518		14,196,518	8,014,718	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/14/2019	11/13/2020	3,565	11,039,486	3097	713,000	0	0	152,364		152,364	(807,669)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/21/2019	08/21/2020	48,748	142,560,114	2924	9,209,472	0	0	3,022,068		3,022,068	(15,284,434)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/12/2019	07/14/2020	26,747	80,609,306	3014	5,349,400	0	0	655,693		655,693	(7,122,170)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	04/18/2019	04/21/2020	1,639	4,761,344	2905	291,294	0	0	7,638		7,638	(573,730)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/21/2020	02/19/2021	5,498	18,350,950	3338	0	1,099,600	0	137,756		137,756	(961,844)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America...	08/14/2019	08/14/2020	1,507	4,280,784	2841	182,784	0	0	107,937		107,937	(373,155)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	12/06/2019	12/07/2020	318	1,000,399	3146	63,600	0	0	12,353		12,353	(65,051)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/21/2020	02/19/2021	6,138	20,487,110	3338	0	1,227,600	0	153,792		153,792	(1,073,808)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America...	03/20/2020	03/19/2021	913	2,188,571	2397	0	208,757	0	363,932		363,932	155,174	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/07/2020	01/07/2021	3,769	12,200,931	3237	0	753,800	0	113,885		113,885	(639,915)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0ES	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/21/2019	08/21/2020	527	1,541,175	2924	65,037	0	0	16,545		16,545	(132,070)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/21/2019	05/21/2020	1,550	4,439,758	2864	280,147	0	0	49,326		49,326	(571,304)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2019	06/19/2020	31,470	92,850,976	2950	5,543,126	0	0	876,961		876,961	(9,647,999)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9SCSM0BE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	09/20/2019...	09/21/2020...	856	2,561,212	2992	47,106	0	0	0		0	(94,515)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/05/2019...	07/07/2020...	2,448	7,320,524	2990	489,600	0	0	64,556		64,556	(687,591)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/14/2020...	01/14/2021...	8,044	26,409,659	3283	0	1,608,800	0	203,790		203,790	(1,405,010)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	1,337	4,019,985	3007	258,482	0	0	77,997		77,997	(360,844)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	01/28/2020...	01/28/2021...	2,471	8,095,589	3276	0	270,402	0	3,619		3,619	(266,783)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/12/2019...	07/14/2020...	1,589	4,788,881	3014	147,984	0	0	2,248		2,248	(205,210)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/21/2019...	08/21/2020...	769	2,248,887	2924	31,500	0	0	0		0	(94,036)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2019...	05/21/2020...	2,137	6,121,137	2864	386,241	0	0	68,006		68,006	(787,663)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/06/2020...	03/05/2021...	4,121	12,249,137	2972	0	824,200	0	432,102		432,102	(392,098)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/20/2020...	03/19/2021...	31,354	72,268,462	2305	0	6,270,800	0	14,400,907		14,400,907	8,130,107	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50LQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	04/18/2019...	04/21/2020...	6,726	19,539,232	2905	1,195,816	0	0	31,344		31,344	(2,354,427)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2019...	05/21/2020...	35,815	102,587,053	2864	6,473,203	0	0	1,139,749		1,139,749	(13,200,808)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/07/2019...	10/07/2020...	1,416	4,161,327	2939	159,744	0	0	36,555		36,555	(351,581)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/21/2019...	11/20/2020...	12,086	37,509,384	3104	1,305,288	0	0	45,500		45,500	(1,979,794)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/20/2019...	09/21/2020...	7,189	21,509,991	2992	1,432,552	0	0	380,161		380,161	(1,994,014)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	12,415	41,438,166	3338	0	2,483,000	0	311,066		311,066	(2,171,934)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/14/2019...	05/14/2020...	303	858,826	2834	17,114	0	0	0		0	(20,172)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGM0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019...	11/27/2020...	235	741,103	3154	11,099	0	0	0		0	(19,198)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019...	10/14/2020...	1,075	3,188,611	2966	116,702	0	0	20,248		20,248	(255,121)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/14/2019...	10/14/2020...	3,988	11,829,006	2966	797,600	0	0	271,843		271,843	(1,154,408)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019...	11/27/2020...	3,444	10,861,102	3154	688,800	0	0	120,832		120,832	(687,625)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/07/2019...	11/06/2020...	4,402	13,580,962	3085	145,310	0	0	0		0	(372,347)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSM0BN	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	03/06/2020	03/05/2021	4,663	13,860,161	2972	0	141,403	0	5,121		5,121	(136,282)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OG	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	12/20/2019	12/21/2020	20,042	64,559,691	3221	4,008,400	0	0	587,780		587,780	(3,415,716)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AM	Fixed Annuity Hedge	N/A	Equity/Int	Deutsche Bank	06/21/2019	06/19/2020	515	1,519,487	2950	32,528	0	0	0		0	(71,206)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BA	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	08/14/2019	08/14/2020	563	1,599,258	2841	26,240	0	0	0		0	(65,096)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GQ	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	01/07/2020	01/07/2021	3,389	10,970,803	3237	0	677,800	0	102,403		102,403	(575,397)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AM	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	09/06/2019	09/04/2020	1,407	4,191,045	2979	151,717	0	0	15,955		15,955	(282,400)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GM	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	10/21/2019	10/21/2020	100	300,672	3007	20,000	0	0	5,834		5,834	(26,989)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KE	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	08/21/2019	08/21/2020	21,139	61,819,526	2924	3,993,580	0	0	1,310,484		1,310,484	(6,627,916)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GE	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	08/21/2019	08/21/2020	65	190,088	2924	12,280	0	0	4,030		4,030	(20,380)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCMOAC	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	01/07/2020	01/07/2021	3,947	12,777,149	3237	0	169,974	0	0		0	(169,974)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AA	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale	10/28/2019	10/28/2020	7,574	23,020,567	3039	1,514,800	0	0	391,534		391,534	(1,923,632)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50OS	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America	11/21/2019	11/20/2020	5,371	16,669,113	3104	1,074,200	0	0	231,387		231,387	(1,201,488)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50OK	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America	10/28/2019	10/28/2020	6,054	18,400,649	3039	1,210,800	0	0	312,958		312,958	(1,537,586)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BD	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	09/06/2019	09/04/2020	2,894	8,144,005	2814	111,198	0	0	0		0	(269,028)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GA	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	10/07/2019	10/07/2020	3,175	9,330,658	2939	635,000	0	0	237,023		237,023	(960,689)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AE	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley	02/14/2020	02/12/2021	3,568	12,060,411	3380	0	713,600	0	70,614		70,614	(642,986)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MG	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	10/07/2019	10/07/2020	1,330	3,908,591	2939	266,000	0	0	99,289		99,289	(402,430)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BG	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale	12/06/2019	12/07/2020	4,603	14,480,624	3146	920,600	0	0	178,802		178,802	(941,609)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AG	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets	05/28/2019	05/28/2020	2,569	7,199,340	2802	261,344	0	0	365,513		365,513	(380,350)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BK	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB	12/06/2019	12/07/2020	3,811	11,989,063	3146	160,666	0	0	0		0	(296,068)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OI	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	12/20/2019	12/21/2020	7,544	24,300,884	3221	1,508,800	0	0	221,246		221,246	(1,285,708)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KA	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC	08/07/2019	08/07/2020	18,315	52,820,094	2884	3,663,000	0	0	1,278,371		1,278,371	(6,146,032)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS00Q	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	429	1,389,969	3240	85,800	0	0	12,011		12,011	(69,853)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	3,570	10,589,156	2966	714,000	0	0	243,349		243,349	(1,033,410)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	5,409	18,283,285	3380	0	1,081,800	0	107,050		107,050	(974,751)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	1,136	3,599,757	3169	120,950	0	0	2,701		2,701	(151,448)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	645	1,939,334	3007	129,000	0	0	37,628		37,628	(174,079)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	4,023	13,387,377	3328	0	804,600	0	95,992		95,992	(708,608)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	305	999,253	3276	0	61,000	0	8,736		8,736	(52,264)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/20/2020	03/19/2021	16,749	38,605,105	2305	0	3,628,880	0	6,196,690		6,196,690	2,567,810	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	9,439	25,589,318	2711	0	1,887,800	0	2,044,247		2,044,247	156,447	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	14,791	43,640,254	2950	1,461,942	0	0	213,217		213,217	(2,318,127)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	39,909	119,410,522	2992	7,952,666	0	0	2,110,423		2,110,423	(11,069,567)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	4,368	13,741,335	3146	873,400	0	0	169,673		169,673	(893,536)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/26/2019	04/28/2020	18,161	53,391,161	2940	3,632,200	0	0	104,823		104,823	(5,818,080)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	15,424	46,670,865	3026	2,776,320	0	0	416,071		416,071	(3,995,378)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	1,277	3,820,873	2992	254,468	0	0	67,529		67,529	(354,202)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	3,021	10,211,463	3380	0	604,200	0	59,789		59,789	(544,411)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	22,893	71,049,341	3104	4,578,600	0	0	986,251		986,251	(5,121,140)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/26/2019	07/28/2020	235	711,077	3026	42,300	0	0	6,339		6,339	(60,874)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	60,474	200,821,454	3321	0	12,094,800	0	1,342,082		1,342,082	(10,752,718)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	3,389	9,959,559	2939	677,800	0	0	252,999		252,999	(1,025,441)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	11,711	35,219,544	3007	2,263,619	0	0	545,185		545,185	(3,156,821)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOAX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/19/2019	07/21/2020	524	1,559,744	2977	27,456	0	0	0		0	(45,181)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0QW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/16/2020	06/26/2020	24,034	70,702,260	2942	0	4,806,800	0	781,966		781,966	(4,024,834)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2019	06/19/2020	22,800	67,270,488	2950	4,015,992	0	0	635,358		635,358	(6,989,971)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/06/2019	09/04/2020	17,330	51,621,044	2979	3,466,000	0	0	881,386		881,386	(4,936,041)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/19/2019	07/21/2020	19,119	56,909,807	2977	3,465,892	0	0	664,997		664,997	(5,513,943)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	01/21/2020	01/21/2021	6,119	20,319,914	3321	0	1,223,800	0	135,797		135,797	(1,088,003)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2020	02/12/2021	578	1,954,969	3382	0	115,600	0	11,329		11,329	(104,271)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/16/2020	04/21/2020	6,216	18,057,666	2905	0	1,243,200	0	28,967		28,967	(1,214,233)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2020	02/26/2021	5,786	17,093,117	2954	0	1,157,200	0	633,354		633,354	(523,846)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	4,804	15,986,319	3328	0	960,800	0	114,628		114,628	(846,173)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/27/2019	09/28/2020	5,753	17,039,178	2962	1,150,600	0	0	368,835		368,835	(1,680,591)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/07/2020	01/07/2021	748	2,421,411	3237	0	149,600	0	22,602		22,602	(126,998)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2019	10/21/2020	10,353	31,128,572	3007	2,070,600	0	0	603,970		603,970	(2,794,179)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/13/2020	03/12/2021	7,361	19,955,818	2711	0	1,472,200	0	1,594,205		1,594,205	122,005	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCM0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/14/2020	01/14/2021	692	2,271,940	3283	0	44,719	0	0		0	(44,719)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/28/2020	01/28/2021	5,989	19,621,401	3276	0	1,197,800	0	171,549		171,549	(1,026,251)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/19/2019	07/21/2020	19,956	59,401,229	2977	3,617,624	0	0	694,110		694,110	(5,755,334)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/27/2019	12/28/2020	2,929	9,490,019	3240	313,169	0	0	3,976		3,976	(282,121)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/21/2019	05/21/2020	19,254	55,150,387	2864	3,479,968	0	0	612,725		612,725	(7,096,701)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/20/2020	03/19/2021	20,977	48,350,307	2305	0	4,195,400	0	9,634,746		9,634,746	5,439,346	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/13/2019	09/14/2020	5,852	17,599,246	3007	1,131,133	0	0	272,430		272,430	(1,577,467)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/27/2019	09/28/2020	7,698	22,799,859	2962	1,539,600	0	0	493,532		493,532	(2,248,774)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EWE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/13/2019	09/14/2020	326	980,409	3007	63,013	0	0	15,176		15,176	(87,877)	0	0	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/06/2020...	03/05/2021...	6,260	18,607,036	2972	0	1,252,000	0	656,385		656,385	(595,615)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020...	02/26/2021...	5,018	14,824,276	2954	0	1,003,600	0	549,286		549,286	(454,314)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	3,799	11,790,348	3104	759,800	0	0	163,664		163,664	(849,833)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/20/2019...	09/21/2020...	4,652	13,919,110	2992	927,004	0	0	246,002		246,002	(1,290,326)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/13/2019...	12/14/2020...	5,052	16,008,778	3169	1,010,400	0	0	183,284		183,284	(981,832)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	4,330	13,720,904	3169	866,000	0	0	157,090		157,090	(841,514)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	09/27/2019...	09/28/2020...	523	1,549,016	2962	31,929	0	0	0		0	(74,680)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50QG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/21/2020...	01/21/2021...	605	2,089,440	3454	0	70,718	0	6,965		6,965	(63,754)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020...	02/12/2021...	3,251	10,988,900	3380	0	650,200	0	64,341		64,341	(585,859)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0T8PU41...	12/06/2019...	12/07/2020...	3,417	10,749,574	3146	683,400	0	0	132,732		132,732	(698,996)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020...	02/26/2021...	1,019	3,010,350	2954	0	203,800	0	111,543		111,543	(92,257)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/13/2019...	12/14/2020...	319	1,011,004	3169	63,800	0	0	11,546		11,546	(61,921)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	11,538	35,808,645	3104	2,307,600	0	0	497,067		497,067	(2,581,039)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/19/2019...	07/21/2020...	14,157	42,139,868	2977	1,382,148	0	0	92,228		92,228	(2,307,387)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020...	02/12/2021...	3,673	12,415,328	3380	0	734,600	0	72,692		72,692	(661,908)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/20/2020...	03/19/2021...	77,863	179,467,986	2305	0	15,572,600	0	35,762,513		35,762,513	20,189,913	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	7,416	22,540,339	3039	1,483,200	0	0	383,366		383,366	(1,883,504)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/27/2020...	03/26/2021...	13,878	35,270,521	2541	0	2,775,600	0	4,303,706		4,303,706	1,528,106	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	586	1,818,674	3104	76,748	0	0	25,245		25,245	(131,088)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	04/18/2019...	04/21/2020...	42,519	123,518,971	2905	7,559,453	0	0	198,144		198,144	(14,883,717)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/07/2019...	06/05/2020...	1,256	3,608,915	2873	251,200	0	0	49,615		49,615	(448,732)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/21/2019...	10/21/2020...	7,171	21,561,189	3007	1,434,200	0	0	418,340		418,340	(1,935,386)	0	0	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLAOCX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/13/2019...	09/14/2020...	1,450	4,360,716	3007	152,627	0	0	10,097		10,097	(270,876)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSOAW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF6FN3BB653...	02/21/2020...	02/19/2021...	45,486	151,820,897	3338	0	9,097,200	0	1,139,683		1,139,683	(7,957,517)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSORA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/16/2020...	04/07/2020...	6,698	19,375,573	2893	0	1,339,600	0	1,027		1,027	(1,338,573)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/14/2020...	02/12/2021...	804	2,717,649	3380	0	83,431	0	596		596	(82,835)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOJW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/19/2019...	07/21/2020...	34,163	101,689,927	2977	6,193,069	0	0	1,188,258		1,188,258	(9,852,650)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	5,491	16,689,455	3039	1,098,200	0	0	283,854		283,854	(1,394,596)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/20/2019...	09/21/2020...	22,085	66,079,866	2992	4,400,878	0	0	1,167,874		1,167,874	(6,125,721)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/21/2019...	08/21/2020...	17,538	51,288,653	2924	3,313,279	0	0	1,087,245		1,087,245	(5,498,860)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/14/2019...	06/12/2020...	1,825	5,268,739	2887	365,000	0	0	72,687		72,687	(633,258)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOBO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020...	03/12/2021...	730	1,979,045	2711	0	16,822	0	10,269		10,269	(6,553)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/19/2019...	07/21/2020...	487	1,449,609	2977	55,810	0	0	7,201		7,201	(104,763)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	2,026	6,250,575	3085	405,200	0	0	87,833		87,833	(469,534)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/07/2020...	01/07/2021...	3,139	10,161,508	3237	0	627,800	0	94,849		94,849	(532,951)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/14/2019...	10/14/2020...	8,570	25,419,906	2966	1,714,000	0	0	584,175		584,175	(2,480,762)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/27/2019...	09/28/2020...	81	239,905	2962	16,200	0	0	5,193		5,193	(23,662)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/18/2019...	04/21/2020...	9,883	28,710,411	2905	1,757,099	0	0	46,056		46,056	(3,459,530)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/12/2019...	07/14/2020...	272	819,745	3014	54,400	0	0	6,668		6,668	(72,428)	0	0	0	0		0001
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										534,218,731	231,658,886	0	288,736,190	XXX	288,736,190	(819,655,326)	0	0	0	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										534,218,731	231,658,886	0	288,736,190	XXX	288,736,190	(819,655,326)	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										534,218,731	231,658,886	0	288,736,190	XXX	288,736,190	(819,655,326)	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										534,218,731	231,658,886	0	288,736,190	XXX	288,736,190	(819,655,326)	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/14/2020...	02/11/2021...	302	86,635	286.87	0	(58,602)	0	(10)		(10)	58,592	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020...	03/11/2021...	354	94,699	267.51	0	(68,957)	0	(320)		(320)	68,637	0	0	0	0		0001

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Credit Suisse Balanced Trend 5 9CCSS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/17/2020	01/13/2021	289	83,122	287.62	0	(55,893)	0	(6)		(6)	55,887	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2020	01/13/2021	117	33,652	287.62	0	(22,708)	0	(2)		(2)	22,706	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/13/2019	12/14/2020	33	9,162	277.65	6,409	0	0	(3)		(3)	32	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/13/2019	11/13/2020	41	11,546	281.61	7,945	0	0	(1)		(1)	24	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	4	123,479	30870	0	(3,800)	0	(968)		(968)	2,832	0	0	0	0		0001
HSI Hang Seng Option 9HCSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020	03/12/2021	6	159,785	26631	0	(4,147)	0	(5,555)		(5,555)	(1,408)	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/14/2020	01/14/2021	3	96,196	32065	0	(2,474)	0	(434)		(434)	2,040	0	0	0	0		0001
MSCI Emerging Markets 9MSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0D8PU41	11/21/2019	11/20/2020	2,939	3,320,218	1130	470,211	0	0	(15,663)		(15,663)	174,108	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	01/21/2020	01/21/2021	2,875	3,502,440	1218	0	(440,565)	0	(7,380)		(7,380)	433,185	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	3,007	3,561,401	1184	0	(476,207)	0	(15,420)		(15,420)	460,786	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	3,092	3,560,778	1152	171,884	0	0	(10,054)		(10,054)	106,452	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/20/2019	12/21/2020	3,687	4,410,647	1196	574,177	0	0	(9,486)		(9,486)	136,624	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/21/2019	08/21/2020	3,163	3,385,201	1070	350,049	0	0	(26,330)		(26,330)	249,470	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	2,734	3,034,412	1110	429,293	0	0	(15,970)		(15,970)	167,203	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	3,092	3,439,324	1112	500,409	0	0	(18,752)		(18,752)	196,822	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	3,353	3,661,375	1092	358,905	0	0	(10,761)		(10,761)	189,581	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/20/2020	03/19/2021	3,832	3,327,287	868.29	0	(617,718)	0	(294,608)		(294,608)	323,111	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	06/21/2019	06/19/2020	2,896	3,319,135	1146	165,159	0	0	(7,852)		(7,852)	94,863	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/18/2019	04/21/2020	2,627	3,138,109	1195	500	0	0	(206)		(206)	28,652	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	1,833	2,962,440	1616	0	0	0	(26)		(26)	173,097	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/26/2019	04/28/2020	3,901	6,376,731	1635	407,772	0	0	(277)		(277)	325,082	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	5,288	6,603,337	1249	0	(934,735)	0	(494,094)		(494,094)	440,642	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RRBSODH	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	4,028	6,942,258	1724	0	(694,911)	0	(14,510)		(14,510)	680,401	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLSODJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	4,091	6,641,084	1623	388,850	0	0	(8,295)		(8,295)	457,622	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	694	1,082,078	1559	114,996	0	0	(4,020)		(4,020)	116,687	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,309	2,019,420	1543	227,491	0	0	(8,598)		(8,598)	235,124	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	8,512	13,343,156	1568	810,172	0	0	(13,362)		(13,362)	1,212,203	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021	2,384	3,520,238	1477	0	(436,725)	0	(64,452)		(64,452)	372,273	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653	02/14/2020	02/12/2021	1,306	2,285,970	1750	0	(216,678)	0	(5,717)		(5,717)	210,961	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/28/2019	08/28/2020	3,456	5,245,413	1518	430,860	0	0	(21,955)		(21,955)	662,915	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	3,567	6,045,316	1695	0	(638,279)	0	(18,214)		(18,214)	620,065	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	8,317	13,570,932	1632	605,006	0	0	(3)		(3)	676,569	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0CN	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	5,406	8,366,001	1548	989,136	0	0	(32,209)		(32,209)	945,070	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	5,926	6,890,634	1163	0	(1,076,576)	0	(804,162)		(804,162)	272,414	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	631	1,080,032	1712	0	(106,652)	0	(3,201)		(3,201)	103,451	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653	02/21/2020	02/19/2021	1,369	2,337,773	1708	0	(250,360)	0	(8,306)		(8,306)	242,055	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	768	1,179,863	1536	135,997	0	0	(5,304)		(5,304)	141,425	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0CZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	2,453	3,918,618	1597	269,879	0	0	(1,663)		(1,663)	283,300	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	6,317	9,781,811	1548	1,111,223	0	0	(41,746)		(41,746)	1,116,140	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0BT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	8,392	13,333,965	1589	1,290,438	0	0	(4,240)		(4,240)	1,010,167	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	3,143	5,075,442	1615	554,488	0	0	(14,024)		(14,024)	424,069	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/07/2020	02/05/2021	2,369	4,000,672	1689	0	(428,268)	0	(13,766)		(13,766)	414,502	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	2,671	4,517,943	1691	0	(481,047)	0	(10,682)		(10,682)	470,365	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	2,226	3,554,477	1597	388,615	0	0	(10,785)		(10,785)	323,264	0	0	0	0	0	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Russell 2000 OTC Call Option 9RMSS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley...	02/14/2020	02/12/2021	5,539	9,604,571	1734	0	(964,783)	0	(26,704)		(26,704)	938,079	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	772	1,323,741	1715	0	(129,820)	0	(2,672)		(2,672)	127,148	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	3,229	5,214,351	1615	593,458	0	0	(15,794)		(15,794)	445,691	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	4,032	6,105,940	1514	0	(715,915)	0	(82,716)		(82,716)	633,199	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	3,213	5,396,844	1680	559,126	0	0	(10,897)		(10,897)	329,637	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	2,791	4,652,625	1667	502,575	0	0	(10,738)		(10,738)	311,975	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/28/2020	01/28/2021	727	1,243,810	1711	0	(124,063)	0	(3,370)		(3,370)	120,693	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	2,608	4,446,640	1705	469,701	0	0	(8,261)		(8,261)	246,010	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	2,998	4,787,236	1597	290,746	0	0	(6,710)		(6,710)	385,429	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	2,650	4,519,310	1705	0	(482,035)	0	(10,652)		(10,652)	471,383	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	1,875	3,215,794	1715	0	(345,256)	0	(10,088)		(10,088)	335,168	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	1,862	3,031,913	1628	323,448	0	0	(8,602)		(8,602)	244,051	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/28/2020	01/28/2021	3,285	5,521,100	1681	0	(611,798)	0	(18,273)		(18,273)	593,526	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	1,703	2,685,290	1577	314,987	0	0	(9,551)		(9,551)	269,940	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	983	1,669,390	1698	163,591	0	0	(3,173)		(3,173)	94,650	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	3,052	4,981,322	1632	367,980	0	0	(666)		(666)	266,810	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	3,900	6,112,509	1567	672,672	0	0	(19,981)		(19,981)	627,913	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	1,279	2,156,343	1686	217,763	0	0	(4,351)		(4,351)	129,589	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	5,379	8,933,120	1661	989,682	0	0	(20,653)		(20,653)	609,181	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	813	1,403,295	1726	137,592	0	0	(2,259)		(2,259)	68,182	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	8,698	10,017,400	1152	0	(1,631,658)	0	(1,231,337)		(1,231,337)	400,321	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	2,782	4,482,052	1611	472,801	0	0	(9,991)		(9,991)	362,331	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RRBSODF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	865	1,502,133	1737	0	(143,573)	0	(2,870)		(2,870)	140,702	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	683	1,178,134	1725	114,484	0	0	(1,953)		(1,953)	58,705	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BH	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/13/2019	09/14/2020	1,457	2,338,441	1605	257,248	0	0	(5,287)		(5,287)	193,751	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DD	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	4,181	6,735,173	1611	523,001	0	0	(5,352)		(5,352)	476,024	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	6,508	10,629,386	1633	1,134,084	0	0	(28,055)		(28,055)	824,094	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	4,681	7,247,311	1548	349,811	0	0	(6,015)		(6,015)	724,026	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	701	1,067,483	1523	129,068	0	0	(5,385)		(5,385)	135,769	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	1,211	2,092,160	1728	0	(208,862)	0	(6,550)		(6,550)	202,312	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DB	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/07/2019	06/05/2020	2,489	3,890,307	1563	380,170	0	0	(3,534)		(3,534)	359,862	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DL	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/07/2019	08/07/2020	3,465	5,365,241	1548	427,720	0	0	(14,272)		(14,272)	575,976	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	2,378	3,698,147	1555	250,261	0	0	(10,633)		(10,633)	388,734	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DN	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	1,524	2,616,068	1717	0	(276,789)	0	(6,264)		(6,264)	270,525	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	712	1,234,814	1734	0	(122,834)	0	(2,629)		(2,629)	120,205	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	7,720	12,487,640	1618	564,718	0	0	(12,948)		(12,948)	872,257	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	4,810	5,944,150	1236	0	(882,838)	0	(476,304)		(476,304)	406,534	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	1,834	2,908,394	1586	335,714	0	0	(7,934)		(7,934)	269,793	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	3,140	5,124,292	1632	382,044	0	0	0		0	248,275	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	5,696	9,593,032	1684	988,028	0	0	(20,131)		(20,131)	591,234	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0EB	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	5,019	8,020,462	1598	929,619	0	0	(25,221)		(25,221)	731,406	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	3,039	4,853,891	1597	283,691	0	0	(4,130)		(4,130)	370,620	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	1,759	2,630,497	1495	0	(304,817)	0	(42,525)		(42,525)	262,292	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	5,241	7,861,028	1500	0	(970,820)	0	(117,420)		(117,420)	853,400	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCSOBZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	6,882	11,194,192	1627	1,139,040	0	0	(21,360)		(21,360)	818,386	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,139	3,464,431	1620	395,416	0	0	(9,738)		(9,738)	285,888	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCH	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/06/2019	09/04/2020	2,917	4,529,751	1553	358,966	0	0	(14,725)		(14,725)	487,982	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	721	1,100,419	1526	131,352	0	0	(5,389)		(5,389)	137,885	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/05/2019	07/07/2020	2,031	3,309,555	1630	110,872	0	0	(2,670)		(2,670)	210,456	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	2,473	4,119,598	1666	452,485	0	0	(9,843)		(9,843)	281,755	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/20/2020	03/19/2021	6,171	6,402,906	1038	0	(1,137,205)	0	(1,293,731)		(1,293,731)	(156,526)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/21/2019	11/20/2020	2,121	3,413,325	1609	389,606	0	0	(11,164)		(11,164)	303,025	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODT	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	2,418	3,703,844	1532	446,460	0	0	(18,177)		(18,177)	455,429	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	7,346	12,489,963	1700	1,324,557	0	0	(24,498)		(24,498)	722,192	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAB	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,999	4,924,268	1642	519,007	0	0	(11,716)		(11,716)	359,727	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODN	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	08/14/2019	08/14/2020	7,564	11,422,245	1510	727,884	0	0	(45,652)		(45,652)	1,480,674	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOCF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	3,394	10,103,836	2977	0	(204,938)	0	(355,758)		(355,758)	(150,820)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOLT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	22,369	68,950,877	3082	3,249,321	0	0	(711,306)		(711,306)	5,137,390	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOMX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	18,422	57,610,936	3127	2,393,755	0	0	(570,962)		(570,962)	3,845,850	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOGT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	68	226,067	3325	5,538	0	0	(894)		(894)	7,865	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSODP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	6,494	20,501,493	3157	461,723	0	0	(37,639)		(37,639)	1,083,231	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOCN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	9,439	26,333,960	2790	0	(1,457,900)	0	(1,684,370)		(1,684,370)	(226,470)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	1,098	3,474,368	3164	122,207	0	0	(27,540)		(27,540)	207,924	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOQD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	20,480	70,063,718	3421	0	(2,888,909)	0	(277,619)		(277,619)	2,611,290	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOKP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	5,852	18,282,116	3124	735,128	0	0	(136,104)		(136,104)	1,203,956	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOOR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	429	1,457,103	3397	47,495	0	0	(5,271)		(5,271)	40,693	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCSOHV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/21/2019	05/21/2020	1,550	4,694,594	3029	139,857	0	0	(12,839)		(12,839)	388,627	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GH	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	11/21/2019	11/20/2020	139	452,962	3259	15,549	0	0	(2,644)		(2,644)	20,389	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOIJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/21/2019	05/21/2020	40,634	119,742,303	2947	5,353,936	0	0	(645,974)		(645,974)	12,682,765	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0QJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	01/21/2020	01/21/2021	6,119	20,766,968	3394	0	(953,568)	0	(95,044)		(95,044)	858,523	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AV	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	11/27/2019	11/27/2020	672	2,207,191	3285	83,328	0	0	(11,776)		(11,776)	91,260	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/13/2020	03/12/2021	1,005	2,904,671	2890	0	(104,550)	0	(136,576)		(136,576)	(32,026)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/21/2020	02/19/2021	6,999	23,989,352	3428	0	(1,028,595)	0	(118,458)		(118,458)	910,138	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/14/2020	02/12/2021	3,568	12,486,145	3499	0	(473,115)	0	(40,914)		(40,914)	432,201	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	07/19/2019	07/21/2020	19,956	62,792,951	3147	1,776,284	0	0	(201,915)		(201,915)	3,647,896	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/13/2020	03/12/2021	8,091	22,623,650	2796	0	(1,223,372)	0	(1,420,781)		(1,420,781)	(197,409)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	09/27/2019	09/28/2020	81	263,272	3250	4,613	0	0	(942)		(942)	11,284	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	10/07/2019	10/07/2020	2,076	6,301,034	3035	296,847	0	0	(96,458)		(96,458)	530,476	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/06/2020	03/05/2021	6,901	20,955,370	3037	0	(1,117,847)	0	(587,190)		(587,190)	530,657	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/27/2020	03/26/2021	21,524	55,834,978	2594	0	(3,626,488)	0	(6,057,882)		(6,057,882)	(2,431,394)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/07/2019	08/07/2020	18,315	54,425,770	2972	2,733,331	0	0	(779,723)		(779,723)	5,313,431	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/21/2020	01/21/2021	60,474	220,401,726	3645	0	(3,087,802)	0	(263,241)		(263,241)	2,824,562	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/20/2020	03/19/2021	20,977	50,463,320	2406	0	(2,938,248)	0	(8,250,983)		(8,250,983)	(5,312,734)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/21/2019	08/21/2020	26,190	79,914,856	3051	3,063,706	0	0	(771,970)		(771,970)	6,413,898	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HH	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/13/2019	12/14/2020	3,828	12,344,879	3225	633,381	0	0	(105,087)		(105,087)	641,215	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/07/2020	02/05/2021	2,341	8,068,280	3447	0	(309,270)	0	(32,202)		(32,202)	277,067	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0HN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/14/2019	05/14/2020	24,481	71,332,003	2914	4,971,846	0	0	(417,070)		(417,070)	8,262,068	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/20/2020	03/19/2021	17,984	42,508,781	2364	0	(2,937,719)	0	(7,550,158)		(7,550,158)	(4,612,439)	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCSORB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	04/07/2020	6,698	19,708,195	2942	0	(1,276,505)	(180)		(180)	1,276,325	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSOPZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZC88VD9IULB80	12/20/2019	12/21/2020	57,398	202,918,575	3535	2,919,262	0	(304,832)		(304,832)	2,685,090	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0SB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	10,652	27,786,381	2609	0	(1,711,563)	0		(2,916,570)	(1,205,007)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	6,383	21,784,222	3413	0	(989,410)	0		(115,268)	(115,268)	874,142	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	12,089	37,093,525	3068	1,850,101	0	(417,776)		(417,776)	2,868,677	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	8,044	27,223,068	3384	0	(1,128,171)	0		(123,309)	(123,309)	1,004,862	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	1,019	3,134,373	3076	0	(133,659)	0		(74,268)	(74,268)	59,390	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0SD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	13,878	35,778,455	2578	0	(2,461,680)	0		(4,022,164)	(4,022,164)	(1,560,484)	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	03/06/2020	03/05/2021	4,121	12,426,752	3015	0	(714,080)	0		(376,107)	(376,107)	337,973	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	3,681	11,199,627	3043	0	(545,896)	0		(301,447)	(301,447)	244,449	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	10,760	32,506,283	3021	1,758,399	0	(509,208)		(509,208)	2,825,037	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HH	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	01/28/2020	01/28/2021	3,379	11,236,459	3325	0	(573,957)	0		(77,118)	(77,118)	496,839	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/27/2019	11/27/2020	3,612	11,752,003	3254	505,969	0	(74,956)		(74,956)	543,897	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	5,052	16,408,997	3248	770,278	0	(123,235)		(123,235)	790,721	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	71	226,286	3187	5,207	0	(1,360)		(1,360)	12,423	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	14,798	51,293,420	3466	0	(1,745,868)	0		(159,815)	(159,815)	1,586,053	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	10,047	31,350,960	3120	1,258,085	0	(253,601)		(253,601)	2,097,525	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	3,251	11,264,715	3465	0	(489,762)	0		(43,725)	(43,725)	446,037	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	27,635	80,839,284	2925	4,172,885	0	(1,626,026)		(1,626,026)	8,676,837	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	8,596	28,415,110	3306	1,284,500	0	(163,392)		(163,392)	1,129,433	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	4,324	14,346,081	3318	659,842	0	(81,261)		(81,261)	551,716	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	15,360	47,586,202	3098	1,716,941	0	(223,095)		(223,095)	3,280,898	0	0	0	0	0	0001

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S&P 500 OTC Call Option 9SSGS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/20/2019...	12/21/2020...	866	2,919,572	3371	99,001	0	0	(11,560)		(11,560)	89,288	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	02/21/2020...	02/19/2021...	6,138	21,206,238	3455	0	(813,776)	0	(92,019)		(92,019)	721,757	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2020...	07/28/2020...	27,081	83,433,311	3081	0	(4,808,773)	0	(495,135)		(495,135)	4,313,638	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/12/2019...	04/14/2020...	28,850	86,420,175	2996	4,268,646	0	0	(7,867)		(7,867)	7,848,863	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ND	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2019...	10/21/2020...	9,183	28,549,488	3109	1,281,579	0	0	(315,199)		(315,199)	2,004,921	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPGFNF3BB653...	03/13/2020...	03/12/2021...	7,425	20,602,370	2775	0	(1,207,215)	0	(1,377,156)		(1,377,156)	(169,941)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	04/05/2019...	04/07/2020...	12,044	35,906,295	2981	1,778,176	0	0	(84)		(84)	3,395,155	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/20/2020...	03/19/2021...	77,863	196,966,138	2530	0	(6,096,673)	0	(24,644,514)		(24,644,514)	(18,547,841)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/20/2020...	03/19/2021...	7,736	18,952,426	2450	0	(907,046)	0	(2,846,429)		(2,846,429)	(1,939,383)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/07/2020...	02/05/2021...	4,804	16,226,135	3378	0	(815,335)	0	(91,226)		(91,226)	724,109	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019...	09/21/2020...	1,394	4,401,179	3157	148,907	0	0	(27,930)		(27,930)	262,551	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/20/2019...	09/21/2020...	39,909	131,948,732	3306	1,958,335	0	0	(305,592)		(305,592)	4,337,717	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/21/2019...	06/19/2020...	41,692	126,528,549	3035	5,295,301	0	0	(609,462)		(609,462)	10,441,090	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/14/2019...	05/14/2020...	4,470	13,091,736	2929	871,695	0	0	(66,389)		(66,389)	1,459,400	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	04/18/2019...	04/21/2020...	45,077	136,672,562	3032	4,740,558	0	0	(38,504)		(38,504)	10,969,202	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	10,543	32,470,121	3080	1,642,599	0	0	(424,014)		(424,014)	2,460,508	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/07/2019...	10/07/2020...	2,055	6,175,090	3005	327,649	0	0	(111,748)		(111,748)	556,494	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/28/2019...	05/28/2020...	18,077	52,072,245	2881	3,052,121	0	0	(586,755)		(586,755)	6,428,412	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	01/28/2020...	01/28/2021...	5,989	19,856,829	3316	0	(1,052,627)	0	(143,081)		(143,081)	909,545	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPGFNF3BB653...	02/21/2020...	02/19/2021...	731	2,560,181	3502	0	(79,640)	0	(8,863)		(8,863)	70,777	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/13/2019...	09/14/2020...	6,946	21,394,861	3080	1,041,761	0	0	(211,917)		(211,917)	1,599,525	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019...	09/21/2020...	22,085	69,853,088	3163	2,292,865	0	0	(426,712)		(426,712)	4,089,798	0	0	0	0		0001

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S&P 500 OTC Call Option 9SBCSORF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	05/07/2020	7,114	20,873,259	2934	0	(1,293,183)	(75,321)		(75,321)	1,217,862	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOAB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	1,911	7,091,874	3711	0	(97,046)	(8,338)		(8,338)	88,709	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSORX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	20,355	48,413,350	2378	0	(3,151,361)	(8,353,524)		(8,353,524)	(5,202,163)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOQR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	3,124	10,588,079	3389	0	(509,399)	(56,196)		(56,196)	453,203	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSOPT	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/27/2019	11/27/2020	6,177	19,776,098	3202	1,048,422	0	(169,177)		(169,177)	1,087,245	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSOOD	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	8,102	24,784,342	3059	1,359,759	0	(363,530)		(363,530)	1,976,275	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBSOHR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	582	1,933,724	3323	0	(101,687)	(12,161)		(12,161)	89,526	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSSOFL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYJYJLN8C3868	04/18/2019	04/21/2020	9,883	30,042,541	3040	1,002,079	0	(7,748)		(7,748)	2,340,970	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYJYJLN8C3868	01/07/2020	01/07/2021	748	2,537,882	3393	0	(84,464)	(10,292)		(10,292)	74,172	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGSOAZ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	3,444	11,056,618	3210	567,158	0	(90,036)		(90,036)	591,229	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYJYJLN8C3868	01/14/2020	01/14/2021	3,366	11,272,094	3349	0	(538,392)	(61,751)		(61,751)	476,641	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGSOAF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	836	2,708,690	3240	94,727	0	(15,588)		(15,588)	127,967	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GR	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYJYJLN8C3868	01/07/2020	01/07/2021	3,389	11,125,477	3283	0	(582,366)	(82,010)		(82,010)	500,356	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOAD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	578	2,073,494	3587	0	(54,323)	(4,421)		(4,421)	49,902	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYJYJLN8C3868	01/07/2020	01/07/2021	3,139	10,521,237	3352	0	(419,496)	(53,584)		(53,584)	365,912	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOHJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	2,078	6,144,937	2957	374,310	0	(23,924)		(23,924)	634,255	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	3,673	12,779,102	3479	0	(525,526)	(46,267)		(46,267)	479,259	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HJ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	2,692	8,648,992	3213	464,182	0	(78,528)		(78,528)	466,398	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOJH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/12/2019	07/14/2020	272	868,191	3192	28,332	0	(1,720)		(1,720)	41,543	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	4,330	14,010,408	3236	690,375	0	(112,536)		(112,536)	703,101	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSONF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	7,467	23,174,133	3104	1,064,570	0	(264,039)		(264,039)	1,651,243	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOMN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	4,319	13,065,752	3025	706,848	0	(220,968)		(220,968)	1,126,034	0	0	0	0	0	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0PB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	3,707	12,212,526	3294	614,695	0	0	(78,708)		(78,708)	511,228	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0ER	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	17,538	53,488,971	3050	2,061,767	0	0	(521,776)		(521,776)	4,309,789	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	6,577	20,488,013	3115	1,017,528	0	0	(229,723)		(229,723)	1,419,451	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	745	2,340,544	3142	85,370	0	0	(16,472)		(16,472)	146,756	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/28/2019	08/28/2020	14,446	42,962,404	2974	2,600,858	0	0	(718,234)		(718,234)	4,154,693	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	08/21/2019	08/21/2020	1,173	3,626,916	3092	113,546	0	0	(26,560)		(26,560)	259,431	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/07/2020	01/07/2021	3,769	12,552,315	3330	0	(546,392)	0	(71,775)		(71,775)	474,617	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0LR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	6,726	21,004,693	3123	435,710	0	0	(2,394)		(2,394)	1,147,959	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	5,753	17,335,687	3013	965,699	0	0	(283,711)		(283,711)	1,533,134	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	3,652	11,518,116	3154	601,484	0	0	(116,246)		(116,246)	722,356	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	12,415	43,232,382	3482	0	(1,474,395)	0	(164,695)		(164,695)	1,309,700	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	3,397	10,863,946	3198	456,183	0	0	(80,381)		(80,381)	592,239	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	6,173	21,218,762	3437	0	(818,478)	0	(77,127)		(77,127)	741,351	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0DF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	3,953	11,936,993	3020	505,865	0	0	(8)		(8)	982,700	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	2,734	9,227,031	3375	0	(456,004)	0	(46,654)		(46,654)	409,350	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0LL	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	3,466	10,648,800	3072	296,031	0	0	(1,951)		(1,951)	729,059	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BB	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	3,720	11,936,810	3209	616,144	0	0	(98,066)		(98,066)	641,501	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0ON	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	26,403	87,601,458	3318	3,766,652	0	0	(470,309)		(470,309)	3,325,594	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	786	2,417,995	3076	95,758	0	0	(29,150)		(29,150)	184,119	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0ED	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	1,465	4,624,990	3157	123,851	0	0	(13,724)		(13,724)	258,182	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	4,023	13,774,269	3424	0	(579,674)	0	(61,548)		(61,548)	518,126	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0IF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	35,815	106,423,914	2971	4,241,929	0	0	(463,909)		(463,909)	10,528,300	0	0	0	0	0	0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0KJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	08/21/2019	08/21/2020	22,134	67,104,976	3032	2,812,567	0	0	(738,255)		(738,255)	5,668,717	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/21/2020	01/21/2021	22,594	78,916,549	3493	0	(2,395,416)	0	(213,055)		(213,055)	2,182,361	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0IR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/14/2019	06/12/2020	27,361	81,265,727	2970	4,156,957	0	0	(590,648)		(590,648)	8,045,404	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/20/2019	12/21/2020	20,042	66,980,765	3342	2,601,051	0	0	(313,753)		(313,753)	2,313,124	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/20/2019	09/21/2020	7,189	22,316,597	3104	960,379	0	0	(200,385)		(200,385)	1,565,023	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OT	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	11/21/2019	11/20/2020	5,371	17,710,926	3298	505,787	0	0	(82,261)		(82,261)	688,054	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SDBS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Deutsche Bank	06/21/2019	06/19/2020	34	109,796	3229	1,609	0	0	(120)		(120)	4,103	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0ID	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	01/28/2020	01/28/2021	3,353	11,331,262	3379	0	(468,481)	0	(59,265)		(59,265)	409,216	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EJ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	08/21/2019	08/21/2020	48,748	157,529,162	3232	2,209,747	0	0	(435,528)		(435,528)	6,790,228	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/19/2019	07/21/2020	964	3,014,071	3127	94,549	0	0	(11,312)		(11,312)	188,394	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/20/2019	12/21/2020	14,138	47,272,241	3344	1,816,592	0	0	(219,417)		(219,417)	1,621,931	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	01/21/2020	01/21/2021	5,682	20,048,028	3528	0	(511,835)	0	(44,657)		(44,657)	467,177	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/20/2020	03/19/2021	31,354	74,436,591	2374	0	(4,926,654)	0	(12,954,952)		(12,954,952)	(8,028,298)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/13/2019	12/14/2020	3,269	10,654,031	3259	477,699	0	0	(75,288)		(75,288)	494,562	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0IF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	01/28/2020	01/28/2021	4,682	15,712,090	3356	0	(713,958)	0	(92,619)		(92,619)	621,339	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0LN	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	04/18/2019	04/21/2020	42,519	137,105,917	3225	1,457,551	0	0	(6,760)		(6,760)	4,204,100	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0FP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	04/26/2019	04/28/2020	18,161	54,870,011	3021	2,740,495	0	0	(44,817)		(44,817)	4,605,156	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	09/27/2019	09/28/2020	2,178	6,669,450	3062	305,944	0	0	(82,004)		(82,004)	525,072	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	09/20/2019	09/21/2020	60	201,947	3366	2,011	0	0	(317)		(317)	4,863	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/21/2020	02/19/2021	6,308	21,734,592	3446	0	(866,196)	0	(98,578)		(98,578)	767,618	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0IP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/07/2019	06/05/2020	15,940	47,211,730	2962	2,375,060	0	0	(322,803)		(322,803)	4,782,297	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0HR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/21/2019	05/21/2020	1,557	4,794,299	3079	107,028	0	0	(9,078)		(9,078)	331,035	0	0	0	0	0	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0QJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	832	2,899,612	3485	0	(94,415)	(9,529)		(9,529)	84,887	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/13/2019	09/14/2020	326	1,045,801	3208	28,111	0	(4,417)		(4,417)	51,693	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0DT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	12,323	37,993,165	3083	1,797,556	0	(157,481)		(157,481)	2,727,764	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	22,893	74,729,620	3264	2,511,133	0	(422,260)		(422,260)	3,296,024	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	2,464	7,525,056	3054	406,609	0	(87,905)		(87,905)	602,814	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10,427	32,479,688	3115	1,423,911	0	(346,196)		(346,196)	2,243,908	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0HX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	22,155	67,311,986	3038	1,913,306	0	(171,292)		(171,292)	5,395,805	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPF6FN3BB653	02/21/2020	02/19/2021	22,077	77,504,620	3511	0	(2,323,412)		(257,829)	(257,829)	2,065,583	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0FN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	04/18/2019	04/21/2020	27,360	82,478,088	3015	3,115,749	0	(28,533)		(28,533)	7,054,437	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GN	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	100	315,706	3157	11,521	0	(2,615)		(2,615)	19,315	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	9,067	29,195,015	3220	1,197,116	0	(213,367)		(213,367)	1,502,950	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	2,298	7,046,426	3066	362,624	0	(76,201)		(76,201)	546,715	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0HZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	26,819	80,268,462	2993	2,880,629	0	(292,113)		(292,113)	7,451,686	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GJ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	5,747	18,359,596	3195	561,884	0	(120,520)		(120,520)	996,581	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	3,417	10,899,000	3190	590,970	0	(106,867)		(106,867)	626,499	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0IV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	3	9,294	3098	287	0	(27)		(27)	621	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/28/2019	10/28/2020	392	1,249,594	3188	45,872	0	(9,117)		(9,117)	69,846	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0IN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	1,256	3,780,698	3010	156,648	0	(17,575)		(17,575)	334,080	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	16,938	52,615,695	3106	2,242,591	0	(466,116)		(466,116)	3,667,752	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	5,498	19,501,571	3547	0	(490,367)		(54,582)	(54,582)	435,784	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	5,377	17,641,077	3281	933,609	0	(122,504)		(122,504)	774,605	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0IZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	2,725	8,490,255	3116	239,991	0	(21,407)		(21,407)	530,547	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1
Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0QB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/21/2020	01/21/2021	666	2,320,677	3485	0	(72,601)	0	(6,553)		(6,553)	66,047	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/21/2019	10/21/2020	33,731	104,462,209	3097	4,930,798	0	0	(1,236,711)		(1,236,711)	7,574,791	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/28/2020	02/26/2021	5,018	15,183,013	3026	0	(788,648)	0	(435,189)		(435,189)	353,459	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/14/2020	01/14/2021	5,263	17,709,469	3365	0	(793,766)	0	(89,049)		(89,049)	704,717	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/28/2020	01/28/2021	6,463	21,599,928	3342	0	(1,036,407)	0	(136,417)		(136,417)	899,990	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/14/2019	11/13/2020	7,508	23,867,932	3179	1,131,906	0	0	(208,896)		(208,896)	1,389,932	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/14/2019	11/13/2020	10,272	32,788,327	3192	1,475,470	0	0	(266,230)		(266,230)	1,834,142	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/16/2020	04/21/2020	6,216	18,368,902	2955	0	(1,158,289)	0	(14,037)		(14,037)	1,144,253	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/13/2019	12/14/2020	319	1,078,979	3382	27,712	0	0	(3,778)		(3,778)	30,891	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/27/2019	12/28/2020	1,253	4,206,296	3357	164,782	0	0	(19,120)		(19,120)	138,795	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/06/2020	03/05/2021	6,260	19,196,853	3067	0	(912,608)	0	(480,896)		(480,896)	431,712	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/16/2020	05/28/2020	21,812	62,252,975	2854	0	(3,777,620)	0	(867,308)		(867,308)	2,910,312	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/21/2020	01/21/2021	7,896	26,921,096	3409	0	(1,160,949)	0	(113,443)		(113,443)	1,047,506	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/07/2020	01/07/2021	3,358	11,113,939	3310	0	(524,855)	0	(71,018)		(71,018)	453,837	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LX	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	04/18/2019	04/21/2020	55,459	165,959,394	2992	6,960,105	0	0	(75,847)		(75,847)	15,327,255	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PB	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	11/21/2019	11/20/2020	5,800	18,650,364	3216	778,360	0	0	(139,735)		(139,735)	973,909	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	03/06/2020	03/05/2021	686	2,137,329	3116	0	(82,268)	0	(44,332)		(44,332)	37,936	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/14/2019	10/14/2020	8,570	26,187,606	3056	1,253,877	0	0	(373,902)		(373,902)	2,102,043	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/21/2020	01/21/2021	18,770	64,668,656	3445	0	(2,413,822)	0	(225,311)		(225,311)	2,188,511	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/21/2019	06/19/2020	32,280	99,279,077	3076	3,438,143	0	0	(344,257)		(344,257)	7,176,853	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/13/2019	12/14/2020	1,439	4,731,360	3288	188,394	0	0	(28,466)		(28,466)	198,390	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	11/21/2019	11/20/2020	16,217	52,277,932	3224	2,110,967	0	0	(373,972)		(373,972)	2,658,137	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLSONL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019...	10/14/2020...	3,570	10,845,410	3038	558,348	0	0	(171,049)		(171,049)	907,876	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/28/2019...	10/28/2020...	4,379	13,474,665	3077	773,313	0	0	(187,042)		(187,042)	1,029,901	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	01/07/2020...	01/07/2021...	3,250	10,704,948	3294	0	(537,420)	0	(74,440)		(74,440)	462,980	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	5,491	17,238,555	3139	777,745	0	0	(167,914)		(167,914)	1,116,084	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	02/21/2020...	02/19/2021...	6,942	24,023,346	3461	0	(899,475)	0	(101,478)		(101,478)	797,997	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	12/06/2019...	12/07/2020...	5,254	17,044,291	3244	745,017	0	0	(124,202)		(124,202)	825,321	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/20/2019...	12/21/2020...	22,848	77,410,852	3388	2,435,140	0	0	(278,022)		(278,022)	2,201,691	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF3BB653...	02/21/2020...	02/19/2021...	24,398	83,893,743	3439	0	(3,443,097)	0	(393,310)		(393,310)	3,049,787	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/27/2019...	09/28/2020...	2,215	6,835,246	3086	283,586	0	0	(72,678)		(72,678)	506,001	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	07/19/2019...	07/21/2020...	19,492	60,509,211	3104	2,120,730	0	0	(270,194)		(270,194)	4,086,009	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	5,607	17,831,381	3180	806,567	0	0	(146,661)		(146,661)	1,028,803	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/27/2019...	09/28/2020...	7,698	23,135,030	3005	1,328,675	0	0	(396,021)		(396,021)	2,082,780	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	07/19/2019...	07/21/2020...	34,163	104,628,629	3063	4,464,421	0	0	(645,748)		(645,748)	8,063,546	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/27/2019...	12/28/2020...	4,787	15,936,497	3329	701,008	0	0	(84,746)		(84,746)	587,147	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	05/07/2019...	05/07/2020...	13,585	40,363,073	2971	2,007,863	0	0	(100,672)		(100,672)	4,004,273	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/14/2020...	01/14/2021...	3,119	10,535,046	3378	0	(448,699)	0	(49,447)		(49,447)	399,253	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF3BB653...	03/13/2020...	03/12/2021...	2,049	5,772,074	2817	0	(287,593)	0	(340,659)		(340,659)	(53,066)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/06/2019...	12/07/2020...	318	1,055,922	3321	32,989	0	0	(4,986)		(4,986)	38,642	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	02/07/2020...	02/05/2021...	3,420	11,650,504	3407	0	(524,662)	0	(56,740)		(56,740)	467,922	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	3,389	10,258,334	3027	499,539	0	0	(164,466)		(164,466)	880,186	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	11/07/2019...	11/06/2020...	3,381	10,711,583	3168	508,266	0	0	(94,529)		(94,529)	641,167	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	4,606	14,477,487	3143	757,779	0	0	(147,543)		(147,543)	932,294	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBS0HX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	01/21/2020	01/21/2021	8,116	27,954,101	3444	0	(1,043,718)	0	(97,914)		(97,914)	945,804	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	05/07/2019	05/07/2020	1,966	5,931,422	3017	242,939	0	0	(9,763)		(9,763)	507,813	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/16/2020	06/26/2020	24,034	71,999,856	2996	0	(4,214,122)	0	(520,863)		(520,863)	3,693,259	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/13/2019	12/14/2020	3,159	10,335,585	3272	440,617	0	0	(68,078)		(68,078)	459,176	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	09/20/2019	09/21/2020	1,277	4,088,328	3202	110,805	0	0	(19,232)		(19,232)	209,175	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/07/2019	10/07/2020	3,495	10,648,007	3047	478,186	0	0	(152,703)		(152,703)	872,567	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2019	10/21/2020	13,333	41,808,421	3136	1,674,358	0	0	(394,068)		(394,068)	2,724,672	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2019	10/14/2020	3,591	10,841,049	3019	600,487	0	0	(189,621)		(189,621)	947,394	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/14/2019	11/13/2020	3,565	11,274,633	3163	570,578	0	0	(108,358)		(108,358)	689,535	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/19/2019	07/21/2020	7,146	22,759,796	3185	521,158	0	0	(54,569)		(54,569)	1,134,783	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	11/21/2019	11/20/2020	31,152	99,582,041	3197	4,509,564	0	0	(831,143)		(831,143)	5,524,443	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2019	10/21/2020	10,353	32,295,873	3119	1,387,302	0	0	(335,226)		(335,226)	2,203,635	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	11/21/2019	11/20/2020	2,104	6,739,449	3203	296,075	0	0	(54,205)		(54,205)	366,295	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2019	06/19/2020	19,563	60,195,938	3077	2,069,179	0	0	(206,286)		(206,286)	4,329,584	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/14/2020	01/14/2021	317	1,116,005	3521	0	(25,100)	0	(2,386)		(2,386)	22,714	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/20/2020	03/19/2021	30,909	73,950,092	2393	0	(4,550,423)	0	(12,409,752)		(12,409,752)	(7,859,329)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	01/21/2020	01/21/2021	10,769	36,916,670	3428	0	(1,481,491)	0	(140,973)		(140,973)	1,340,518	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/14/2020	01/14/2021	2,945	10,602,884	3600	0	(154,878)	0	(14,550)		(14,550)	140,328	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/06/2019	09/04/2020	17,330	53,185,077	3069	2,547,163	0	0	(519,928)		(519,928)	4,085,802	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/20/2019	09/21/2020	6,998	21,302,822	3044	1,168,386	0	0	(278,235)		(278,235)	1,751,497	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/26/2019	07/28/2020	235	750,614	3194	21,040	0	0	(1,904)		(1,904)	36,418	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	11/07/2019	11/06/2020	2,026	6,326,833	3123	357,690	0	0	(72,318)		(72,318)	431,097	0	0	0	0		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0LH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	14,993	46,883,261	3127	1,823,599	0	0	(363,318)		(363,318)	3,075,446	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	6,319	19,773,036	3129	515,567	0	0	(111,823)		(111,823)	1,258,487	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	3	9,376	3125	296	0	0	(36)		(36)	589	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	49	152,480	3112	2,793	0	0	(232)		(232)	9,233	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GH	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	939	2,792,915	2974	166,278	0	0	(59,386)		(59,386)	268,373	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/14/2019	11/13/2020	607	1,969,691	3245	69,896	0	0	(11,729)		(11,729)	92,274	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	15,424	48,084,937	3118	1,940,956	0	0	(216,354)		(216,354)	3,121,246	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AX	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	5,730	18,518,443	3232	873,137	0	0	(133,674)		(133,674)	923,420	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	401	1,206,040	3008	40,200	0	0	(3,896)		(3,896)	106,989	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	08/21/2019	08/21/2020	65	199,592	3071	6,958	0	0	(1,692)		(1,692)	15,190	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	7,171	22,382,699	3121	953,384	0	0	(229,862)		(229,862)	1,519,571	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ID	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	2,137	6,405,166	2997	224,641	0	0	(22,499)		(22,499)	586,832	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	3,626	12,511,404	3450	0	(574,568)	0	(52,132)		(52,132)	522,436	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BH	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	4,603	14,751,418	3205	755,536	0	0	(133,322)		(133,322)	810,282	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONX	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	645	2,047,159	3174	68,880	0	0	(15,293)		(15,293)	118,878	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	3,175	9,575,133	3016	486,632	0	0	(163,308)		(163,308)	842,516	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	2,448	7,663,856	3131	298,534	0	0	(21,358)		(21,358)	465,456	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	5,115	16,094,296	3146	864,588	0	0	(169,326)		(169,326)	1,030,921	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	41,307	124,411,314	3012	5,683,843	0	0	(1,557,476)		(1,557,476)	11,041,375	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	11,914	39,373,625	3305	1,908,385	0	0	(239,637)		(239,637)	1,588,125	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	7,416	22,993,382	3101	1,208,215	0	0	(280,102)		(280,102)	1,656,046	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,330	3,968,787	2984	227,896	0	0	(80,248)		(80,248)	373,852	0	0	0	0		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0JD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/21/2019	06/19/2020	31,470	96,156,585	3056	3,667,514	0	0	(391,897)		(391,897)	7,433,198	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/20/2020	03/19/2021	11,875	28,460,338	2397	0	(1,720,806)	0	(4,736,884)		(4,736,884)	(3,016,078)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2019	08/07/2020	936	2,830,866	3024	114,314	0	0	(28,504)		(28,504)	243,425	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/27/2019	09/28/2020	5,308	16,150,386	3043	802,198	0	0	(223,148)		(223,148)	1,334,153	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ML	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2019	10/14/2020	3,988	12,147,209	3046	604,780	0	0	(183,244)		(183,244)	998,034	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	11/21/2019	11/20/2020	17,554	56,342,723	3210	2,415,781	0	0	(436,624)		(436,624)	2,999,079	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	11/21/2019	11/20/2020	45,326	154,386,702	3406	2,453,496	0	0	(374,964)		(374,964)	3,677,907	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/20/2019	12/21/2020	7,544	25,166,030	3336	1,003,352	0	0	(122,045)		(122,045)	890,631	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	07/19/2019	07/21/2020	49,815	163,849,007	3289	1,942,785	0	0	(187,511)		(187,511)	4,908,283	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/16/2020	04/14/2020	6,181	18,301,076	2961	0	(1,171,361)	0	(3,202)		(3,202)	1,168,159	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	10/21/2019	10/21/2020	52,576	173,494,491	3300	3,069,387	0	0	(584,166)		(584,166)	6,301,842	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/14/2019	10/14/2020	1,777	5,342,000	3006	311,117	0	0	(100,011)		(100,011)	480,040	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/20/2020	03/19/2021	12,155	28,517,818	2346	0	(2,111,614)	0	(5,241,356)		(5,241,356)	(3,129,742)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/13/2019	09/14/2020	11,711	36,258,544	3096	1,649,026	0	0	(324,142)		(324,142)	2,593,054	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/27/2020	03/26/2021	1,983	5,239,304	2642	0	(283,710)	0	(507,246)		(507,246)	(223,536)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	03/16/2020	04/28/2020	24,459	73,224,376	2994	0	(4,458,876)	0	(78,533)		(78,533)	4,380,342	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2020	02/12/2021	4,921	16,894,925	3433	0	(826,346)	0	(76,546)		(76,546)	749,800	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/18/2019	04/21/2020	21,239	65,445,217	3081	1,736,925	0	0	(10,972)		(10,972)	4,314,222	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/21/2020	02/19/2021	45,486	166,623,405	3663	0	(2,190,870)	0	(269,871)		(269,871)	1,920,999	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/21/2019	08/21/2020	21,139	65,349,316	3091	2,055,556	0	0	(480,508)		(480,508)	4,682,643	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/27/2019	09/28/2020	4,484	13,596,744	3032	702,912	0	0	(199,619)		(199,619)	1,151,229	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/12/2019	07/14/2020	26,747	83,043,818	3105	3,914,423	0	0	(327,903)		(327,903)	5,569,847	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLSOMF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	05/21/2019...	05/21/2020...	39,909	126,888,271	3179	1,514,507	0	0	(126,907)		(126,907)	5,613,892	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSORV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	03/20/2020...	03/19/2021...	17,898	42,730,401	2387	0	(2,684,342)	0	(7,243,093)		(7,243,093)	(4,558,751)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	06/21/2019...	06/19/2020...	22,800	71,111,604	3119	1,977,672	0	0	(174,814)		(174,814)	4,388,581	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/21/2019...	10/21/2020...	26,141	82,670,128	3162	2,940,863	0	0	(662,583)		(662,583)	4,974,916	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	615	2,138,822	3478	32,964	0	0	(4,270)		(4,270)	38,143	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020...	01/28/2021...	5,186	17,272,647	3331	0	(865,595)	0	(115,495)		(115,495)	750,100	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/06/2019...	12/07/2020...	2,292	7,503,893	3274	288,952	0	0	(46,246)		(46,246)	327,528	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/20/2019...	12/21/2020...	5,383	18,423,587	3423	492,222	0	0	(54,068)		(54,068)	447,025	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	3,799	11,980,184	3154	643,057	0	0	(127,267)		(127,267)	755,507	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/13/2019...	12/14/2020...	8,110	26,472,500	3264	1,164,596	0	0	(181,899)		(181,899)	1,207,662	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020...	02/12/2021...	5,409	18,833,597	3482	0	(765,682)	0	(67,289)		(67,289)	698,393	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/20/2019...	09/21/2020...	9,198	28,679,732	3118	1,162,719	0	0	(235,623)		(235,623)	1,932,446	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/20/2019...	09/21/2020...	4,652	14,789,034	3179	449,569	0	0	(81,025)		(81,025)	819,741	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BR	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/20/2019...	12/21/2020...	6,743	22,168,152	3288	1,074,902	0	0	(140,968)		(140,968)	940,847	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	1,620	4,858,445	2999	263,542	0	0	(90,745)		(90,745)	443,425	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	25,340	87,750,393	3463	0	(3,258,863)	0	(366,572)		(366,572)	2,892,291	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	11/27/2019...	11/27/2020...	5,521	17,764,646	3218	884,795	0	0	(138,902)		(138,902)	928,117	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0FX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/21/2019...	06/19/2020...	43,925	143,206,921	3260	1,749,533	0	0	(128,365)		(128,365)	4,501,887	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/28/2019...	10/28/2020...	7,574	23,368,214	3085	1,300,714	0	0	(309,960)		(309,960)	1,749,888	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	07/19/2019...	07/21/2020...	23,560	72,632,417	3083	2,819,190	0	0	(383,259)		(383,259)	5,259,670	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/27/2019...	12/28/2020...	4,469	14,696,843	3289	757,272	0	0	(97,804)		(97,804)	628,056	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	1,837	5,769,613	3141	324,065	0	0	(65,695)		(65,695)	376,992	0	0	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCSOHT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	4,923	15,088,355	3065	366,616	0	0	(31,589)		(31,589)	1,099,660	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBSOFH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	1,259	3,917,202	3111	145,150	0	0	(35,484)		(35,484)	270,283	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOQD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	12,331	41,424,885	3359	1,489,092	0	0	(175,699)		(175,699)	1,331,847	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOPH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	1,648	5,622,729	3412	0	(207,434)	0	(21,917)		(21,917)	185,516	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	1,825	5,503,726	3016	234,859	0	0	(27,825)		(27,825)	479,368	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOOL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	10,887	36,160,082	3321	1,532,128	0	0	(190,309)		(190,309)	1,354,280	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOMN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	19,298	58,371,047	3025	2,724,299	0	0	(332,723)		(332,723)	4,987,330	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOJP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	19,119	59,459,325	3110	2,023,173	0	0	(254,069)		(254,069)	3,939,089	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOCR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	7,361	20,287,063	2756	0	(1,270,646)	0	(1,430,501)		(1,430,501)	(159,855)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOBV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	5,786	17,438,425	3014	0	(946,955)	0	(522,083)		(522,083)	424,872	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOIH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	19,254	57,516,319	2987	2,123,331	0	0	(219,509)		(219,509)	5,432,848	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOPX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	4,368	14,098,594	3228	659,019	0	0	(112,433)		(112,433)	720,473	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	3,427	11,205,810	3270	581,630	0	0	(78,583)		(78,583)	506,053	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOQF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	01/14/2020	01/14/2021	3,466	11,566,007	3337	0	(578,267)	0	(67,437)		(67,437)	510,830	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSSOAL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	3,021	10,502,476	3476	0	(436,323)	0	(38,534)		(38,534)	397,789	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOOL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	6,054	18,726,354	3093	1,012,047	0	0	(237,671)		(237,671)	1,374,413	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	371	1,157,665	3120	41,849	0	0	(11,312)		(11,312)	78,513	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOOX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	12,969	41,996,605	3238	1,587,535	0	0	(276,207)		(276,207)	2,032,362	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCSOMF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	3,760	11,246,536	2991	630,439	0	0	(219,121)		(219,121)	1,043,908	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	3,621	11,339,017	3131	620,314	0	0	(123,483)		(123,483)	754,565	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSOPJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11,538	36,714,608	3182	1,763,353	0	0	(332,776)		(332,776)	2,130,102	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	5,364	18,202,680	3393	0	(890,156)	0	(105,488)		(105,488)	784,668	0	0	0	0		0001

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S&P 500 OTC Call Option 9SML SOPN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	3,747	11,858,056	3165	608,700	0	0	(118,441)		(118,441)	724,268	0	0	0	0		0001
S&P 500 OTC Call Option 9SML SONJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019...	10/14/2020...	3,641	11,101,081	3049	546,769	0	0	(164,704)		(164,704)	905,706	0	0	0	0		0001
S&P 500 OTC Call Option 9SML SONH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019...	10/14/2020...	2,906	8,936,822	3075	394,141	0	0	(114,078)		(114,078)	683,561	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/20/2019...	09/21/2020...	16,768	51,896,960	3095	2,320,356	0	0	(494,436)		(494,436)	3,735,783	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020...	01/28/2021...	305	1,045,220	3427	0	(35,218)	0		(4,283)	(4,283)	30,935	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/20/2020...	03/19/2021...	27,314	66,217,603	2424	0	(3,561,472)	0		(10,439,217)	(10,439,217)	(6,877,745)	0	0	0	0		0001
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants										.314,781,515	(149,166,860)	0	(187,229,619)	XXX	(187,229,619)	527,314,803	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										.314,781,515	(149,166,860)	0	(187,229,619)	XXX	(187,229,619)	527,314,803	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										.314,781,515	(149,166,860)	0	(187,229,619)	XXX	(187,229,619)	527,314,803	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										.314,781,515	(149,166,860)	0	(187,229,619)	XXX	(187,229,619)	527,314,803	0	0	0	0	XXX	XXX

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Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/15/2025...	0	2,700,000	2.59675	0	0	13,611	0		0	0	0	0	0	29,551		98.03
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap-P SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/15/2025...	0	2,700,000	-2.025	0	79,200	(13,669)	196,478		(194,296)	0	0	0	0	0	0	98.03
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	07/10/2024...	0	4,850,000	2.584	0	0	24,559	0		0	0	0	0	0	50,156		96.47
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap-P SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	07/10/2024...	0	4,850,000	-1.9205	0	119,997	(23,286)	297,686		(294,380)	0	0	0	0	0	0	96.47
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SL3Z2I7D	210676	B	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2014...	11/10/2024...	0	9,250,000	2.3405	0	0	42,148	0		0	0	0	0	0	99,315		107.39
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SL3Z2I7D	210676	B	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/06/2014...	11/10/2024...	0	9,250,000	-2.5225	0	374,602	(58,333)	929,307		(918,986)	0	0	0	0	0	0	107.39
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/10/2024...	0	9,400,000	2.697	0	0	42,552	0		0	0	0	0	0	100,925		98.16
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/10/2024...	0	9,400,000	-1.9425	0	269,948	(45,649)	669,684		(662,247)	0	0	0	0	0	0	98.16
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	03/10/2024...	0	5,850,000	2.60063	0	0	27,956	0		0	0	0	0	0	58,092		97

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015...	03/10/2024...	.....0	.....5,850,000	-1.8985.....	.....0	.....137,001	.....(27,766)	.....339,872		.....(336,097)	.....0	.....0	.....0	.....0	.....0	.....97	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/13/2015...	05/20/2025...	.....0	.....4,250,000	2.6436.....	.....0	.....0	.....20,308	.....0		.....0	.....0	.....0	.....0	.....0	.....48,172	.....	.....95.65	.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/13/2015...	05/20/2025...	.....0	.....4,250,000	-2.008.....	.....0	.....139,263	.....(21,335)	.....345,481		.....(341,644)	.....0	.....0	.....0	.....0	.....0	.....	.....95.65	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9F	Flowserve Corp 34354PAD7.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015...	11/15/2023...	.....0	.....8,750,000	2.68375.....	.....0	.....0	.....44,100	.....0		.....0	.....0	.....0	.....0	.....0	.....83,298	.....	.....95.28	.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9F	Flowserve Corp 34354PAD7.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015...	11/15/2023...	.....0	.....8,750,000	-1.972.....	.....0	.....211,093	.....(43,138)	.....523,678		.....(517,862)	.....0	.....0	.....0	.....0	.....0	.....	.....95.28	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015...	12/01/2022...	.....0	.....2,429,300	2.6261.....	.....0	.....0	.....11,710	.....0		.....0	.....0	.....0	.....0	.....0	.....19,845	.....	.....92.79	.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015...	12/01/2022...	.....0	.....2,429,300	-1.88.....	.....0	.....41,818	.....(11,418)	.....103,742		.....(102,590)	.....0	.....0	.....0	.....0	.....0	.....	.....92.79	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015...	01/01/2027...	.....0	.....10,000,000	2.59175.....	.....0	.....0	.....53,495	.....0		.....0	.....0	.....0	.....0	.....0	.....129,931	.....	.....102.72	.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015...	01/01/2027...	.....0	.....10,000,000	-2.229.....	.....0	.....465,827	.....(56,344)	.....1,155,617		.....(1,142,783)	.....0	.....0	.....0	.....0	.....0	.....	.....102.72	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015...	05/01/2025...	.....0	.....10,500,000	2.579.....	.....0	.....0	.....52,342	.....0		.....0	.....0	.....0	.....0	.....0	.....118,400	.....	.....92.35	.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015...	05/01/2025...	.....0	.....10,500,000	-2.029.....	.....0	.....346,583	.....(53,261)	.....859,799		.....(850,250)	.....0	.....0	.....0	.....0	.....0	.....	.....92.35	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9IC	McDonalds Corp 580135BY6.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015...	01/08/2028...	.....0	.....10,000,000	2.58863.....	.....0	.....0	.....51,082	.....0		.....0	.....0	.....0	.....0	.....0	.....139,394	.....	.....105.71	.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9IC	McDonalds Corp 580135BY6.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015...	01/08/2028...	.....0	.....10,000,000	-2.289.....	.....0	.....515,556	.....(57,225)	.....1,278,984		.....(1,264,780)	.....0	.....0	.....0	.....0	.....0	.....	.....105.71	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/12/2015...	04/15/2026...	.....0	.....5,300,000	2.59675.....	.....0	.....0	.....26,719	.....0		.....0	.....0	.....0	.....0	.....0	.....65,136	.....	.....97.19	.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/12/2015...	04/15/2026...	.....0	.....5,300,000	-2.231.....	.....0	.....227,886	.....(29,561)	.....565,337		.....(559,058)	.....0	.....0	.....0	.....0	.....0	.....	.....97.19	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQP9H	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/07/2016...	12/15/2023...	.....0	.....4,500,000	2.61088.....	.....0	.....0	.....21,540	.....0		.....0	.....0	.....0	.....0	.....0	.....43,328	.....	.....95.65	.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQP9H	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/07/2016...	12/15/2023...	.....0	.....4,500,000	-1.926.....	.....0	.....111,670	.....(21,668)	.....277,031		.....(273,954)	.....0	.....0	.....0	.....0	.....0	.....	.....95.65	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DR4.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015...	06/30/2028...	.....0	.....8,000,000	2.601.....	.....0	.....0	.....39,646	.....0		.....0	.....0	.....0	.....0	.....0	.....114,891	.....	.....101.08	.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DR4.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015...	06/30/2028...	.....0	.....8,000,000	-2.309.....	.....0	.....454,103	.....(46,180)	.....1,126,533		.....(1,114,022)	.....0	.....0	.....0	.....0	.....0	.....	.....101.08	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015...	02/14/2026...	.....0	.....3,600,000	2.69288.....	.....0	.....0	.....17,296	.....0		.....0	.....0	.....0	.....0	.....0	.....43,619	.....	.....99.35	.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015...	02/14/2026...	.....0	.....3,600,000	-2.244.....	.....0	.....144,111	.....(20,196)	.....357,509		.....(353,539)	.....0	.....0	.....0	.....0	.....0	.....	.....99.35	.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBDDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2015...	12/15/2023...09,000,000	2.61088.....0043,0800	0000086,65797.71

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPPDG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc...	11/06/2015...	12/15/2023.....	.....0	.....9,000,000	-2.098.....	.....0	.....247,270	.....(47,205)	.....613,425		.....(606,612)	.....0	.....0	.....0	.....0	.....0	.....0	.....97.71.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House	11/18/2015...	12/01/2025.....	.....0	.....8,500,000	2.6261.....	.....0	.....0	.....40,971	.....0		.....0	.....0	.....0	.....0	.....0	.....101,195	.....0	.....97.24.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House	11/18/2015...	12/01/2025.....	.....0	.....8,500,000	-2.142.....	.....0	.....329,814	.....(45,518)	.....818,199		.....(809,112)	.....0	.....0	.....0	.....0	.....0	.....0	.....97.24.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc...	10/08/2015...	08/01/2025.....	.....0	.....7,500,000	2.579.....	.....0	.....0	.....37,387	.....0		.....0	.....0	.....0	.....0	.....0	.....86,625	.....0	.....94.87.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc...	10/08/2015...	08/01/2025.....	.....0	.....7,500,000	-2.07.....	.....0	.....247,957	.....(40,106)	.....615,130		.....(608,298)	.....0	.....0	.....0	.....0	.....0	.....0	.....94.87.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	CME Group Inc...	08/06/2015...	07/15/2024.....	.....0	.....2,300,000	2.59675.....	.....0	.....0	.....11,595	.....0		.....0	.....0	.....0	.....0	.....0	.....23,824	.....0	.....91.48.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	CME Group Inc...	08/06/2015...	07/15/2024.....	.....0	.....2,300,000	-2.26.....	.....0	.....71,256	.....(12,995)	.....176,770		.....(174,807)	.....0	.....0	.....0	.....0	.....0	.....0	.....91.48.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc...	08/10/2015...	09/01/2023.....	.....0	.....850,000	2.6261.....	.....0	.....0	.....4,097	.....0		.....0	.....0	.....0	.....0	.....0	.....7,859	.....0	.....92.26.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc...	08/10/2015...	09/01/2023.....	.....0	.....850,000	-2.176.....	.....0	.....20,259	.....(4,675)	.....50,257		.....(49,699)	.....0	.....0	.....0	.....0	.....0	.....0	.....92.26.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc...	10/08/2015...	09/28/2025.....	.....0	.....8,750,000	2.59738.....	.....0	.....0	.....43,362	.....0		.....0	.....0	.....0	.....0	.....0	.....102,551	.....0	.....96.7.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc...	10/08/2015...	09/28/2025.....	.....0	.....8,750,000	-2.08.....	.....0	.....299,394	.....(45,500)	.....742,734		.....(734,485)	.....0	.....0	.....0	.....0	.....0	.....0	.....96.7.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTYR	210692.....	B.....	Interest Rate	CME Group Inc...	04/23/2015...	06/30/2027.....	.....0	.....10,000,000	2.601.....	.....0	.....0	.....49,557	.....0		.....0	.....0	.....0	.....0	.....0	.....134,629	.....0	.....110.51.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTYR	210692.....	B.....	Interest Rate	CME Group Inc...	04/23/2015...	06/30/2027.....	.....0	.....10,000,000	-2.1805.....	.....0	.....476,907	.....(54,513)	.....1,183,104		.....(1,169,965)	.....0	.....0	.....0	.....0	.....0	.....0	.....110.51.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBD74H	INGRAM MICRO INC 457153AG9	D.....	Interest Rate	CME Group Inc...	02/05/2015...	12/15/2024.....	.....0	.....4,375,000	2.61088.....	.....0	.....0	.....20,942	.....0		.....0	.....0	.....0	.....0	.....0	.....47,466	.....0	.....96.96.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBD74H	INGRAM MICRO INC 457153AG9	D.....	Interest Rate	CME Group Inc...	02/05/2015...	12/15/2024.....04,375,000	-1.9475.....0132,320(21,301)328,259	(324,613)00000096.96.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBS3J3	International Paper Co 460146CL5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/17/2016...	01/15/2026...	.....0	.....8,250,000	2.59675.....	.....0	.....0	.....41,590	.....0		.....0	.....0	.....0	.....0	.....0	.....99,272	.....	95.09.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBS3J3	International Paper Co 460146CL5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/17/2016...	01/15/2026...	.....0	.....8,250,000	-1.6735.....	.....0	.....214,461	.....(34,516)	.....532,032		.....(526,123)	.....0	.....0	.....0	.....0	.....0	.....	95.09.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2025...	.....0	.....550,000	2.6261.....	.....0	.....0	.....2,651	.....0		.....0	.....0	.....0	.....0	.....0	.....6,402	.....	94.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/10/2015...	09/01/2025...	.....0	.....550,000	-2.337.....	.....0	.....21,730	.....(3,249)	.....53,908		.....(53,309)	.....0	.....0	.....0	.....0	.....0	.....	94.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	08/05/2022...	.....0	.....14,000,000	2.73263.....	.....0	.....0	.....66,575	.....0		.....0	.....0	.....0	.....0	.....0	.....107,245	.....	96.94.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	08/05/2022...	.....0	.....14,000,000	-1.8175.....	.....0	.....176,717	.....(63,613)	.....438,398		.....(433,529)	.....0	.....0	.....0	.....0	.....0	.....	96.94.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	.....4,750,000	2.61088.....	.....0	.....0	.....22,737	.....0		.....0	.....0	.....0	.....0	.....0	.....40,850	.....	93.98.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/05/2015...	03/15/2023...	.....0	.....4,750,000	-1.91.....	.....0	.....86,558	.....(22,681)	.....214,732		.....(212,347)	.....0	.....0	.....0	.....0	.....0	.....	93.98.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	06/22/2015...	07/15/2025...	.....0	.....8,250,000	2.59675.....	.....0	.....0	.....41,590	.....0		.....0	.....0	.....0	.....0	.....0	.....94,890	.....	95.08.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	06/22/2015...	07/15/2025...	.....0	.....8,250,000	-2.48.....	.....0	.....346,859	.....(51,150)	.....860,483		.....(850,927)	.....0	.....0	.....0	.....0	.....0	.....	95.08.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	.....6,000,000	2.68375.....	.....0	.....0	.....30,240	.....0		.....0	.....0	.....0	.....0	.....0	.....69,552	.....	95.3.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025...	.....0	.....6,000,000	-2.255.....	.....0	.....224,300	.....(35,328)	.....556,442		.....(550,262)	.....0	.....0	.....0	.....0	.....0	.....	95.3.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015...	09/01/2024...	.....0	.....850,000	2.6261.....	.....0	.....0	.....4,097	.....0		.....0	.....0	.....0	.....0	.....0	.....8,935	.....	80.39.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015...	09/01/2024...	.....0	.....850,000	-2.265.....	.....0	.....27,038	.....(4,867)	.....67,076		.....(66,331)	.....0	.....0	.....0	.....0	.....0	.....	80.39.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/04/2015...	06/01/2023...02,500,000	2.6261.....0012,0500	0000022,254	91.26.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/04/2015...	06/01/2023...	.....0	.....2,500,000	-2.103.....	.....0	.....58,304	.....(13,144)	.....144,640	.....	.....(143,034)	.....0	.....0	.....0	.....0	.....0	.....	91.26.....
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	10/30/2024...	.....0	.....4,500,000	2.58275.....	.....0	.....0	.....21,935	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....48,170	.....	99.31.....
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	10/30/2024...	.....0	.....4,500,000	-2.01.....	.....0	.....134,863	.....(22,613)	.....334,567	.....	.....(330,851)	.....0	.....0	.....0	.....0	.....0	.....	99.31.....
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AE0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/08/2015...	11/01/2024...	.....0	.....4,500,000	2.579.....	.....0	.....0	.....22,432	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....48,184	.....	96.83.....
KLA-Tencor Corp Fixed Rate Interest Rate Swap-P SLU8Q3W0	KLA-Tencor Corp 482480AE0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/08/2015...	11/01/2024...	.....0	.....4,500,000	-2.128.....	.....0	.....145,842	.....(23,940)	.....361,802	.....	.....(357,784)	.....0	.....0	.....0	.....0	.....0	.....	96.83.....
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLU8P2X8	L3HARRIS TECH INC 502431AC3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024...	.....0	.....4,500,000	2.6289.....	.....0	.....0	.....21,440	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....45,897	.....	107.41.....
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	L3HARRIS TECH INC 502431AC3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024...	.....0	.....4,500,000	-2.273.....	.....0	.....146,632	.....(25,571)	.....363,762	.....	.....(359,722)	.....0	.....0	.....0	.....0	.....0	.....	107.41.....
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/15/2024...	.....0	.....3,750,000	2.68375.....	.....0	.....0	.....18,900	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....40,323	.....	92.87.....
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	11/15/2024...	.....0	.....3,750,000	-1.9425.....	.....0	.....108,298	.....(18,211)	.....268,664	.....	.....(265,680)	.....0	.....0	.....0	.....0	.....0	.....	92.87.....
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2WW	Oceaneering Intl Inc 675232AA0...	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	11/15/2024...	.....0	.....4,400,000	2.68375.....	.....0	.....0	.....22,176	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....47,313	.....	97.17.....
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2WW	Oceaneering Intl Inc 675232AA0...	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	11/15/2024...	.....0	.....4,400,000	-2.31.....	.....0	.....159,910	.....(25,410)	.....396,702	.....	.....(392,296)	.....0	.....0	.....0	.....0	.....0	.....	97.17.....
Pitney Bowes Inc Variable Rate Interest Rate Swap-R SLYBBWRV	Pitney Bowes Inc 724479AJ9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	03/15/2024...	.....0	.....5,500,000	2.61088.....	.....0	.....0	.....26,327	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....54,713	.....	98.64.....
Pitney Bowes Inc Fixed Rate Interest Rate Swap-P SLYBBWRV	Pitney Bowes Inc 724479AJ9.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	03/15/2024...	.....0	.....5,500,000	-1.97.....	.....0	.....136,256	.....(27,088)	.....338,021	.....	.....(334,267)	.....0	.....0	.....0	.....0	.....0	.....	98.64.....
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	02/01/2025...	.....0	.....4,250,000	2.579.....	.....0	.....0	.....21,186	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....46,731	.....	94.72.....
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	02/01/2025...	.....0	.....4,250,000	-1.9565.....	.....0	.....119,630	.....(21,481)	.....296,777	.....	.....(293,481)	.....0	.....0	.....0	.....0	.....0	.....	94.72.....
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	Southwestern Energy Co 845467AL3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/23/2025...	.....0	.....8,750,000	2.5915.....	.....0	.....0	.....42,617	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....95,990	.....	98.51.....
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLYBBWPA	Southwestern Energy Co 845467AL3	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/23/2025...08,750,000	-2.026.....0257,418(44,319)638,600(631,508)00000	98.51.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0999999999	Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate									0	7,828,651	(79,425)	19,421,220	XXX	(19,205,530)	0	0	0	0	2,611,580	XXX	XXX
1049999999	Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									0	7,828,651	(79,425)	19,421,220	XXX	(19,205,530)	0	0	0	0	2,611,580	XXX	XXX
Total - Swaps																						
1359999999	Total-Swaps-Interest Rate									0	7,828,651	(79,425)	19,421,220	XXX	(19,205,530)	0	0	0	0	2,611,580	XXX	XXX
1409999999	Total-Swaps									0	7,828,651	(79,425)	19,421,220	XXX	(19,205,530)	0	0	0	0	2,611,580	XXX	XXX
Totals																						
1689999999	Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									.849,000,246	90,320,677	(79,425)	120,927,791	XXX	82,301,041	(292,340,523)	0	0	0	2,611,580	XXX	XXX
1759999999	TOTAL									.849,000,246	90,320,677	(79,425)	120,927,791	XXX	82,301,041	(292,340,523)	0	0	0	2,611,580	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 03/31/2020 The change in fair value of the derivative hedging instrument is 99% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22	
														15	16	17						
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point	
Long Futures																						
Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
ESM0.....	94	#####	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	06/19/2020.	CME.....	SNZ20JLJK8MNNCLQOF3	03/16/2020.	.....2,681.8511	.....2,569.7000	.....5,143,003	.....5,143,003	.....(527,110)	.....0	.....0	.....0	.....(527,110)	.....1,128,000	.....0001	.....50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....													.....5,143,003	.....5,143,003	.....(527,110)	.....0	.....0	.....0	.....(527,110)	.....1,128,000	XXX	XXX
1579999999. Total-Long Futures.....													.....5,143,003	.....5,143,003	.....(527,110)	.....0	.....0	.....0	.....(527,110)	.....1,128,000	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....													.....5,143,003	.....5,143,003	.....(527,110)	.....0	.....0	.....0	.....(527,110)	.....1,128,000	XXX	XXX
1759999999. TOTAL.....													.....5,143,003	.....5,143,003	.....(527,110)	.....0	.....0	.....0	.....(527,110)	.....1,128,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	..12,139,084	...(7,502,346)	...5,670,113
Total Net Cash Deposits.....	..12,139,084	...(7,502,346)	...5,670,113

QE07

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 03/31/2020 The change in fair value of the derivative hedging instrument is 99% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
019999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	5,143,003	0	5,143,003	5,143,003	0	0	1,128,000	0
NAIC 1 Designation											
Bank of America..... EYKN6V0ZCB8VD9IULB80...	Y.....	Y.....	26,548,355	30,784,841	(8,901,502)	0	30,784,841	(8,901,502)	0	0	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	59,987,000	184,654,142	(133,327,089)	0	184,654,142	(133,327,089)	0	0	0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868..	Y.....	Y.....	3,223,000	3,562,664	(1,377,518)	0	3,562,664	(1,377,518)	0	0	0
Deutsche Bank..... 7LTWFZYICNSX8D621K86...	Y.....	Y.....	299,000	190,030	(120)	0	190,030	(120)	0	0	0
Societe Generale..... O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	1,605,000	4,007,121	(2,743,129)	0	4,007,121	(2,743,129)	0	0	0
Morgan Stanley..... 4PQUHN3JPF GFNF3BB653.	Y.....	Y.....	13,844,000	46,580,634	(33,636,785)	0	46,580,634	(33,636,785)	0	0	0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	15,487,000	18,956,758	(7,243,476)	0	18,956,758	(7,243,476)	0	0	0
029999999. Total NAIC 1 Designation.....			120,993,355	288,736,190	(187,229,619)	0	288,736,190	(187,229,619)	0	0	0
089999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	0	19,421,220	0	19,421,220	0	(19,205,531)	0	2,611,579	2,611,579
099999999. Gross Totals.....			120,993,355	313,300,414	(187,229,619)	24,564,224	293,879,193	(206,435,150)	0	3,739,579	2,611,579
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				313,300,414	(187,229,619)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807.....	CASH.....	CASH.....	.95	.95	.95		.V.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807.....	TREASURY.....	United States Treasury 2 7/8% Due 10/31/2020 AO30.....	10,159,600	10,000,000	10,020,032	10/31/2020.	.IV.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRTWT807.....	CASH.....	CASH.....	5,670,113	5,670,113	5,670,113		.V.....
0199999999. Totals.....				15,829,808	15,670,208	15,690,240	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	United States Treasury 2% Due 10/31/2021 AO30.....	10,195,551	9,836,000		XXX	10/31/2021. ....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	United States Treasury 1 3/4% Due 9/30/2022 MS31.....	8,236,620	7,941,000		XXX	09/30/2022. ....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	United States Treasury 2 1/4% Due 1/31/2024 JJ31.....	3,134,154	2,910,000		XXX	01/31/2024. ....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	United States Treasury 2 1/8% Due 3/31/2024 MS30.....	4,422,809	4,130,000		XXX	03/31/2024. ....IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	United States Treasury 1 3/4% Due 11/15/2029 MN15.....	559,221	506,000		XXX	11/15/2029. ....IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	CASH.....	CASH.....	59,987,000	59,987,000		XXX	.....IV.....
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868.....	CASH.....	CASH.....	3,223,000	3,223,000		XXX	.....V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11.....	CASH.....	CASH.....	15,487,000	15,487,000		XXX	.....V.....
Deutsche Bank.....	7LTFWZYICNSX8D621K86.....	CASH.....	CASH.....	299,000	299,000		XXX	.....V.....
Morgan Stanley.....	4PQUHN3JPFGFNF3BB653.....	CASH.....	CASH.....	13,844,000	13,844,000		XXX	.....V.....
Societe Generale.....	O2RNE8IBXP4R0TD8PU41.....	CASH.....	CASH.....	1,605,000	1,605,000		XXX	.....V.....
0299999999. Totals.....				120,993,355	119,768,000		XXX	XXX

QE09

**Sch. DB - Pt. E
NONE**

**Sch. DL - Pt. 1
NONE**

**Sch. DL - Pt. 2
NONE**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
JP Morgan Chase..... New York, NY.....		.....0.000	.....0	.....0	.....31,686,224	.....28,158,158	.....53,870,478	XXX
JP Morgan Chase..... Dallas, TX.....		.....0.000	.....0	.....0	.....4,498,816	.....250,102,906	.....7,078,880	XXX
JP Morgan Chase..... San Antonio, TX.....		.....0.000	.....0	.....0	.....(23,448,919)	.....(20,936,397)	.....(32,057,539)	XXX
BNY Melon..... Pittsburgh PA.....		.....0.000	.....0	.....0	.....2,754,155	.....1,869,623	.....2,584,085	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	.....0	.....0	.....(1,285)	.....(1,283)	.....(1,618)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....15,488,990	.....259,193,008	.....31,474,286	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....15,488,990	.....259,193,008	.....31,474,286	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....15,488,990	.....259,193,008	.....31,474,286	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248u 70 0	Black rock Fed Fund # 030.....		03/31/2020.....	.....0.000		24,300,000	.0	47,739
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						24,300,000	.0	47,739
8899999. Total - Cash Equivalents.....						24,300,000	.0	47,739

QE14