QUARTERLY STATEMENT

OF THE

National Life Insurance Company

Of

Montpelier
in the state of VT

to the Insurance Department
of the State of

For the Period Ended

September 30, 2020

2020

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

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QUARTERLY STATEMENT

As of September 30, 2020

of the Condition and Affairs of the

National Life Insurance Company

NAIC Group Code.....634, 634 (Current Period) (Prior Period) NAIC Company Code..... 66680 Employer's ID Number..... 03-0144090

Organized under the Laws of VT State of Domicile or Port of Entry VT Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... November 13, 1848 Commenced Business..... January 17, 1850

Statutory Home Office	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	802-229-3333 *(Area Code) (Telephone Number)*
Mail Address	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	802-229-3333 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.nationallife.com	
Statutory Statement Contact	Jaime Lauren Steinhart *(Name)*	802-229-3770 *(Area Code) (Telephone Number) (Extension)*
	Statereporting@nationallife.com *(E-Mail Address)*	802-229-7282 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mehran (nmn) Assadi	Chairman, President & CEO	2. Sarah Jean VanBeck	SVP, Chief Financial Officer & Treasurer
3. Lisa Francesca Muller #	Senior Counsel & Secretary	4. Eric Gustave Sandberg	SVP & Chief Risk Officer

OTHER

Robert Earl Cotton	EVP & Chief Operating Officer	Christopher Brett Zimmerman	SVP & General Counsel
Jason Joseph Doiron	SVP & Chief Investment Officer	William David Whitsell	SVP & Executive Chief Underwriter
Nimesh (nmn) Mehta	SVP & Chief Information Officer	Mark (nmn) Benjamin	SVP & Chief People Officer
Ataollah (nmn) Azarshahi	SVP	Achim Bernd Schwetlick	SVP
Matthew Charles Frazee	SVP		

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Carol Ann Carlson	David Rudolph Coates	Bruce Michael Lisman
Thomas Henry MacLeay	Roger Blaine Porter	Harris Henry Simmons	James Holly Douglas
Yvette Dapremont Bright			

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: Mehran Assadi 9D33DAA5D57F4AC...	DocuSigned by: Sarah VanBeck B770395375654B9...	DocuSigned by: Lisa Muller 3FF4DF283EDF4F9...
(Signature)	(Signature)	(Signature)
Mehran (nmn) Assadi	Sarah Jean VanBeck	Lisa Francesca Muller
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chairman, President & CEO	SVP, Chief Financial Officer & Treasurer	Senior Counsel & Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 3rd day of November 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,555,793,115	0	5,555,793,115	5,548,288,834
2. Stocks:				
2.1 Preferred stocks	2,337,125	0	2,337,125	11,000,000
2.2 Common stocks	1,493,413,523	0	1,493,413,523	1,525,065,293
3. Mortgage loans on real estate:				
3.1 First liens	430,332,693	0	430,332,693	494,201,960
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $...........0 encumbrances)	51,853,998	0	51,853,998	53,803,949
4.2 Properties held for the production of income (less $...........0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	1,380,000	0	1,380,000	0
5. Cash ($.....54,749,868), cash equivalents ($.....173,200,000) and short-term investments ($..........0)	227,949,868	0	227,949,868	214,674,720
6. Contract loans (including $..........0 premium notes)	475,229,987	0	475,229,987	509,027,095
7. Derivatives	150,186,278	0	150,186,278	115,367,648
8. Other invested assets	215,245,576	0	215,245,576	217,348,337
9. Receivables for securities	26,617	0	26,617	5,151,975
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	43,643	0	43,643	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	8,603,792,424	0	8,603,792,424	8,693,929,811
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	73,304,893	0	73,304,893	72,545,700
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,268,113	729	3,267,384	13,672,241
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	21,649,812	0	21,649,812	27,402,744
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,846,857	0	6,846,857	1,292,249
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	6,276,421	0	6,276,421	0
18.2 Net deferred tax asset	84,679,827	5,297,971	79,381,856	84,086,651
19. Guaranty funds receivable or on deposit	583,932	0	583,932	583,932
20. Electronic data processing equipment and software	115,681,616	112,689,903	2,991,713	2,315,138
21. Furniture and equipment, including health care delivery assets ($..........0)	14,148,719	14,148,719	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	8,350,170	0	8,350,170	7,401,785
24. Health care ($..........0) and other amounts receivable	2,771,494	2,771,494	0	0
25. Aggregate write-ins for other than invested assets	316,777,437	5,672,931	311,104,507	307,041,683
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	9,258,131,715	140,581,747	9,117,549,969	9,210,271,934
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	916,337,258	0	916,337,258	892,466,809
28. Total (Lines 26 and 27)	10,174,468,973	140,581,747	10,033,887,227	10,102,738,743

DETAILS OF WRITE-INS

	1	2	3	4
1101. Other real estate deposits	43,643	0	43,643	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)	43,643	0	43,643	0
2501. Corporate owned life insurance	294,275,543	0	294,275,543	287,476,151
2502. Cash value of deferred compensation life insurance policies	14,726,562	0	14,726,562	14,341,277
2503. Prepaid expenses	5,550,294	5,550,294	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	2,225,038	122,637	2,102,401	5,224,255
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	316,777,437	5,672,931	311,104,507	307,041,683

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....2,935,628,233 less $..........0 included in Line 6.3 (including $.....19,870,183 Modco Reserve)	2,935,628,233	2,835,605,522
2.	Aggregate reserve for accident and health contracts (including $....330,385,849 Modco Reserve)	417,634,400	426,463,799
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	233,163,019	194,487,058
4.	Contract claims:		
	4.1 Life	22,352,540	15,152,172
	4.2 Accident and health	1,428,665	1,506,470
5.	Policyholders' dividends/refunds to members $..........0 and coupons $.....151,018 due and unpaid	151,018	1,252,966
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 $.....8,930,366 Modco)	8,930,366	8,987,987
	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 $.....98,495 accident and health premiums	1,693,375	1,149,043
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	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	21,740,844	22,264,149
10.	Commissions to agents due or accrued - life and annuity contracts $..........0, accident and health $.....33,342 and deposit-type contract funds $..........0	8,753,285	12,678,267
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	56,490,431	100,510,046
13.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,506,838	1,828,690
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,043,267	1,223,746
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	2,661,083
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	73,847	29,254
17.	Amounts withheld or retained by reporting entity as agent or trustee	208,272	118,861
18.	Amounts held for agents' account, including $..........0 agents' credit balances	0	30,325
19.	Remittances and items not allocated	10,720,467	25,882,017
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	82,354,403	78,015,786
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	66,833,557	67,698,083
	24.02 Reinsurance in unauthorized and certified ($..........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	361,403	203,773,991
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	2,738,636,962	2,835,489,938
	24.08 Derivatives	88,666,338	49,150,850
	24.09 Payable for securities	15,659,009	(1)
	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	44,749,918	45,681,357
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,758,780,456	6,931,641,459
27.	From Separate Accounts statement	904,669,861	881,791,214
28.	Total liabilities (Lines 26 and 27)	7,663,450,317	7,813,432,673
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	657,012,059	656,955,215
33.	Gross paid in and contributed surplus	466,091,928	351,091,927
34.	Aggregate write-ins for special surplus funds	12,480,368	11,463,247
35.	Unassigned funds (surplus)	1,232,352,555	1,267,295,681
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 $.....11,667,397 in Separate Accounts Statement)	2,367,936,910	2,286,806,070
38.	Totals of Lines 29, 30 and 37	2,370,436,910	2,289,306,070
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,033,887,227	10,102,738,743

DETAILS OF WRITE-INS

2501.	Liability for pension and postretirement unfunded benefits	27,341,342	27,341,342
2502.	Low income housing tax credits	622,343	716,886
2503.	Reinsurance reserve adjustment	9,449,663	9,717,873
2598.	Summary of remaining write-ins for Line 25 from overflow page	7,336,570	7,905,256
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	44,749,918	45,681,357
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.	Separate account annuity mortality fluctuation fund	11,667,397	10,675,595
3402.	Permanent surplus (Guaranty Fund)	500,000	500,000
3403.	Separate account special contingency fund	312,971	287,652
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)	12,480,368	11,463,247

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	255,400,344	233,341,607	338,669,269
2. Considerations for supplementary contracts with life contingencies	1,568,734	850,765	782,392
3. Net investment income	178,302,043	224,359,754	337,157,914
4. Amortization of Interest Maintenance Reserve (IMR)	2,162,989	2,229,256	2,978,075
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(17,854)	(1,763)	1,147,413
6. Commissions and expense allowances on reinsurance ceded	14,274,378	17,232,729	24,717,263
7. Reserve adjustments on reinsurance ceded	(6,507,140)	(12,701,652)	(15,360,994)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	13,788,101	14,040,364	18,712,875
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	(10,852,899)	(12,718,737)	(16,921,674)
9. Totals (Lines 1 to 8.3)	448,118,696	466,632,323	691,882,533
10. Death benefits	53,158,127	34,644,016	50,269,872
11. Matured endowments (excluding guaranteed annual pure endowments)	936,919	871,934	1,120,497
12. Annuity benefits	30,788,808	25,974,830	36,071,721
13. Disability benefits and benefits under accident and health contracts	16,048,785	15,735,006	21,053,711
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	95,003,084	104,043,234	143,089,441
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	3,491,548	4,647,336	5,892,581
18. Payments on supplementary contracts with life contingencies	2,383,965	2,468,181	3,309,208
19. Increase in aggregate reserves for life and accident and health contracts	91,193,312	73,671,611	140,571,158
20. Totals (Lines 10 to 19)	293,004,548	262,056,148	401,378,189
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	55,092,276	44,403,676	76,421,236
22. Commissions and expense allowances on reinsurance assumed	59	98	137
23. General insurance expenses and fraternal expenses	32,605,794	42,608,470	58,275,115
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,701,243	8,355,477	10,670,815
25. Increase in loading on deferred and uncollected premiums	(2,336)	462,516	2,602,028
26. Net transfers to or (from) Separate Accounts net of reinsurance	(31,482,921)	(28,128,521)	(35,654,090)
27. Aggregate write-ins for deductions	91,759,276	97,339,517	131,150,777
28. Totals (Lines 20 to 27)	450,677,940	427,097,381	644,844,207
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(2,559,244)	39,534,942	47,038,326
30. Dividends to policyholders and refunds to members	3,532,955	5,222,886	6,908,859
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(6,092,199)	34,312,056	40,129,467
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(23,796,661)	(14,952,621)	(13,554,420)
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)	17,704,462	49,264,677	53,683,887
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....435,865 (excluding taxes of $.....1,409,500 transferred to the IMR)	(8,572,114)	(1,618,447)	(13,789,482)
35. Net income (Line 33 plus Line 34)	9,132,348	47,646,230	39,894,405
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,289,306,070	2,131,106,783	2,131,106,783
37. Net income (Line 35)	9,132,348	47,646,230	39,894,405
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	(34,922,150)	147,130,388	224,830,608
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	(8,446,834)	(14,223,387)	(7,551,859)
41. Change in nonadmitted assets	7,709,651	(870,628)	(2,015,650)
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	864,526	5,078,285	3,792,282
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	1,009,656	1,505,923	1,298,917
48. Change in surplus notes	56,844	124,851,142	124,869,105
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	115,000,000	0	0
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	(28,000,000)	(210,000,000)
53. Aggregate write-ins for gains and losses in surplus	(9,273,201)	(9,542,613)	(16,918,521)
54. Net change in capital and surplus (Lines 37 through 53)	81,130,841	273,575,340	158,199,287
55. Capital and surplus as of statement date (Lines 36 + 54)	2,370,436,910	2,404,682,123	2,289,306,070

DETAILS OF WRITE-INS

08.301.	Miscellaneous income	1,103,918	220,300	881,978
08.302.	Change in corporate owned life insurance	6,799,392	6,706,502	9,009,584
08.303.	MODCO interest	(18,756,209)	(19,645,539)	(26,813,236)
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)	(10,852,899)	(12,718,737)	(16,921,674)
2701.	Funds withheld expense	91,220,153	95,933,290	127,268,424
2702.	Change in agents deferred comp	504,590	1,342,042	3,627,400
2703.	Fines and penalties	19,048	8,521	8,521
2798.	Summary of remaining write-ins for Line 27 from overflow page	15,485	55,664	246,432
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	91,759,276	97,339,517	131,150,777
5301.	Ceding commission	(9,273,201)	(9,542,613)	(14,156,894)
5302.	Change in liability for pension and postretirement unfunded benefits	0	0	(2,761,627)
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)	(9,273,201)	(9,542,613)	(16,918,521)

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	346,232,454	333,102,082	454,885,783
2.	Net investment income	190,099,468	186,433,327	291,725,814
3.	Miscellaneous income	(250,740)	(6,899,510)	(6,713,265)
4.	Total (Lines 1 through 3)	536,081,182	512,635,899	739,898,332
5.	Benefit and loss related payments	430,617,009	402,038,914	526,248,901
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(31,161,068)	(28,542,340)	(37,037,876)
7.	Commissions, expenses paid and aggregate write-ins for deductions	149,848,999	95,796,640	133,215,732
8.	Dividends paid to policyholders	27,247,309	33,284,349	49,426,071
9.	Federal and foreign income taxes paid (recovered) net of $.....435,865 tax on capital gains (losses)	(13,013,792)	(10,628,386)	(20,103,514)
10.	Total (Lines 5 through 9)	563,538,457	491,949,177	651,749,314
11.	Net cash from operations (Line 4 minus Line 10)	(27,457,275)	20,686,722	88,149,018
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	417,473,327	364,063,441	515,183,166
	12.2 Stocks	16,215,772	37,508,811	39,120,744
	12.3 Mortgage loans	75,362,457	46,639,658	59,693,710
	12.4 Real estate	0	0	2,114,826
	12.5 Other invested assets	8,746,553	7,678,576	12,381,457
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	20,784,368	4,680,660	88,056,233
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	538,582,476	460,571,146	716,550,135
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	426,772,274	430,860,455	576,148,653
	13.2 Stocks	13,024,263	36,962,995	115,566,249
	13.3 Mortgage loans	13,968,334	40,179,796	64,170,171
	13.4 Real estate	302,506	197,037	3,135,048
	13.5 Other invested assets	6,401,871	9,770,173	14,686,561
	13.6 Miscellaneous applications	252,741,798	7,476,449	101,573,780
	13.7 Total investments acquired (Lines 13.1 to 13.6)	713,211,046	525,446,905	875,280,462
14.	Net increase or (decrease) in contract loans and premium notes	(33,797,108)	(18,979,062)	(20,715,516)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(140,831,462)	(45,896,698)	(138,014,811)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	124,163,079	124,181,042
	16.2 Capital and paid in surplus, less treasury stock	115,000,000	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	37,136,469	2,700,176	7,364,166
	16.5 Dividends to stockholders	160,000,000	28,000,000	28,000,000
	16.6 Other cash provided (applied)	189,427,416	(98,800,710)	23,584,349
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	181,563,885	62,544	127,129,557
	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)	13,275,148	(25,147,431)	77,263,765
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	214,674,719	137,410,954	137,410,954
	19.2 End of period (Line 18 plus Line 19.1)	227,949,868	112,263,523	214,674,719

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	348,716,666	320,626,748	482,535,989
3. Ordinary individual annuities	18,361,538	19,393,085	25,822,113
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	6,626,133	3,742,079	3,116,194
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	12,060,114	13,096,452	17,495,144
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	385,764,451	356,858,365	528,969,440
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	385,764,451	356,858,365	528,969,440
14. Deposit-type contracts	350,257	(69,050)	(69,049)
15. Total (Lines 13 and 14)	386,114,708	356,789,315	528,900,391

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 National Life Insurance Company (“the Company”, "NLIC", "National Life") are presented on the basis of accounting practices prescribed or permitted by the Vermont Department of Financial Regulation (“the Department”).

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Vermont for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under Vermont 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 Department. NAIC SAP consists of Statements of Statutory Accounting Principles ("SSAPs") and other authoritative guidance. The Commissioner of the Vermont Department of Financial Regulation ("The Vermont Commissioner”) has the right to permit specific practices that deviate from the NAIC SAP.

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
NET INCOME					
(1) National Life Insurance Company Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 9,132,348	$ 39,894,405
(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	$ 9,132,348	$ 39,894,405
SURPLUS					
(5) National Life Insurance Company Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,370,436,910	$ 2,289,306,071
(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	$2,370,436,910	$ 2,289,306,071

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

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

C. Accounting Policy

(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.

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated at either amortized cost or 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, that are valued using the prospective method.

D. Going Concern - N/A

Note 2 – Accounting Changes and Corrections of Errors

No significant changes

Note 3 – Business Combinations and Goodwill

A. Statutory Purchase Method - None
B. Statutory Merger - None
C. Assumption Reinsurance - None
D. Impairment Loss - None

Note 4 – Discontinued Operations - N/A

Note 5 – Investments

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.

NOTES TO FINANCIAL STATEMENTS

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

	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 1st 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 1st Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 2nd 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 2nd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 3rd 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 3rd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 4th 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 4th 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			

(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	$	112,708
	2. 12 Months or Longer	$	0
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	12,025,321
	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, 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 - N/A

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

(1) The Company does not have any open repurchase agreements or securities lending transactions.
(2) The Company does not have any of its assets pledged as collateral in a repurchase agreement or securities lending transaction.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

H. Repurchase Agreements Transactions Accounted for as a Sale - N/A

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - N/A

M. Working Capital Finance Investments - N/A

N. Offsetting and Netting of Assets and Liabilities - N/A

NOTES TO FINANCIAL STATEMENTS

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

The Company does not have any debt covered by SSAP No. 15, Debt and Holding Company Obligations.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Boston which provides National Life 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	2,080,418	2,080,418	0
(c) Activity Stock	6,479,882	6,479,882	0
(d) Excess Stock	572,000	572,000	0
(e) Aggregate Total (a+b+c+d)	$ 9,132,300	$ 9,132,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	1,359,293,203	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	2,081,922	2,081,922	0
(c) Activity Stock	4,815,800	4,815,800	0
(d) Excess Stock	141,178	141,178	0
(e) Aggregate Total (a+b+c+d)	$ 7,038,900	$ 7,038,900	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	1,399,616,822	XXX	XXX

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

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year to Date Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 2,080,418	$ 2,080,418	$ 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)	$ 516,541,370	$ 473,396,470	$ 156,995,000
2. Current Year to Date General Account Total Collateral Pledged	516,541,370	473,396,470	156,995,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts	$ 301,634,096	$ 281,700,846	$ 115,395,000

NOTES TO FINANCIAL STATEMENTS

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
Total Collateral Pledged			

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)	$ 534,580,292	$ 497,496,016	$ 118,295,000
2. Current Year to Date General Account Total Collateral Pledged	534,580,292	497,496,016	118,295,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 350,999,216	$ 347,863,537	$ 101,775,000

(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	156,995,000	156,995,000	0	$ 156,995,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 156,995,000	$ 156,995,000	$ 0	$ 156,995,000

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	115,395,000	115,395,000	0	$ 115,395,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 115,395,000	$ 115,395,000	$ 0	$ 115,395,000

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	171,295,000	171,295,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	171,295,000	171,295,000	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

The Company sponsors a frozen non-contributory qualified defined benefit plan that provided benefits to employees in the career channel general agencies. The plan was amended effective January 1, 2004 to freeze plan benefits. No new participants were admitted to the plan after December 31, 2003, and there were no increases in benefits after December 31, 2003 for existing participants. These pension plans are separately funded. In addition, the Company sponsors other pension plans, including a non-contributory defined benefit plan for National Life career general agents who met the eligibility requirements to enter the plan prior to January 1, 2005. These defined benefit pension plans are non-qualified and are not separately funded. Plan assets that support the funded plans are primarily mutual funds and bonds held in a Company separate account and funds invested in a group variable annuity contract held in the general account of National Life. None of the securities held in the Company's separate account were issued by the Company.

The Company sponsors defined benefit postemployment plans that provide medical benefits agency staff and agents. Medical coverage is contributory; with retiree contributions adjusted annually, and contain cost sharing features such as deductibles and copayments. The postemployment plans are not separately funded, and the Company, therefore, pays for plan benefits from operating cash flows. The costs of providing these benefits are recognized as they are earned.

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2019	Current Year to Date	2019	Current Year to Date	2019
a. Service cost	$ 893	$ 131,657	$ 0	$ 0	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2019	Current Year to Date	2019	Current Year to Date	2019
b. Interest cost	1,624,957	2,128,251	27,417	34,746	0	0
c. Expected return on plan assets	(610,081)	(525,313)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	1,349,730	1,135,141	(44,764)	(62,266)	0	0
f. Prior service cost or credit	0	0	0	0	0	0
g. Gain or loss recognized due to a settlement curtailment	0	1,896,734	0	0	0	0
h. Total net periodic benefit cost	$ 2,365,499	$ 4,766,470	$ (17,347)	$ (27,520)	$ 0	$ 0

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes.

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

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales - None

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

No significant changes

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

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					
Bonds	$ 0	$ 795,500	$ 0	$ 0	$ 795,500
Common Stock	$ 17,910,544	$ 0	$ 9,132,300	$ 18,009,952	$ 45,052,796
Derivatives	$ 38,243	$ 150,148,035	$ 0	$ 0	$ 150,186,278
Partnerships	$ 0	$ 0	$ 0	$ 108,963,294	$ 108,963,294
Cash, Cash Equivalents & Short Term Investments	$ 54,749,868	$ 0	$ 0	$ 173,200,000	$ 227,949,868
Separate Accounts	$ 10,319,152	$ 353,244,158	$ 0	$ 552,773,948	$ 916,337,258
Total	$ 83,017,807	$ 504,187,693	$ 9,132,300	$ 852,947,194	$ 1,449,284,994
Liabilities at Fair Value					
Derivatives	$ 0	$ 88,666,338	$ 0	$ 0	$ 88,666,338
Total	$ 0	$ 88,666,338	$ 0	$ 0	$ 88,666,338

(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	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common Stock	$ 7,038,900	$ 0	$ 0	$ 0	$ 0	$ 2,093,400	$ 0	$ 0	$ 0	$ 9,132,300
Total	$ 7,038,900	$ 0	$ 0	$ 0	$ 0	$ 2,093,400	$ 0	$ 0	$ 0	$ 9,132,300
b. Liabilities										
	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

(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 options, swaptions, interest rate swaps and futures 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. The majority of the Company's OTC derivative products use this and other pricing models and are categorized as Level 2. Fair values of futures are based on quoted prices which are observable and readily and regularly available in an active market. Therefore, futures are categorized as Level 1.
Partnerships - 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.
Separate account assets - Separate account assets include assets supporting our variable products which are carried at fair value. Separate account assets also include the assets of the Company's separately funded pension plans, which are primarily comprised of bonds and limited partnerships. Separate account assets that are valued using NAV as a practical expedient are not categorized in the fair value hierarchy.

(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

Additional fair value information regarding the fair value of benefit plan assets is included in Note 12.

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	$6,376,613,808	$5,555,793,115	$ 318,882,237	$6,006,858,370	$ 50,873,201	$ 0	$ 0
Preferred Stock	$ 2,652,175	$ 2,337,125	$ 0	$ 2,652,175	$ 0	$ 0	$ 0
Common Stock	$ 45,052,796	$1,493,413,523	$ 396,043	$ 0	$ 9,132,300	$ 35,524,453	$ 0
Mortgage Loans	$ 435,767,703	$ 430,332,693	$ 0	$ 0	$ 435,767,703	$ 0	$ 0
Real Estate	$ 53,233,998	$ 53,233,998	$ 0	$ 53,233,998	$ 0	$ 0	$ 0
Cash, Cash Equivalents & Short Term Investments	$ 227,949,868	$ 227,949,868	$ 54,749,868	$ 0	$ 0	$ 173,200,000	$ 0
Derivative Asset	$ 150,186,278	$ 150,186,278	$ 38,243	$ 150,148,035	$ 0	$ 0	$ 0
Surplus Notes	$ 121,650,765	$ 93,564,627	$ 0	$ 121,650,765	$ 0	$ 0	$ 0
Other Invested Assets	$ 121,680,950	$ 121,680,949	$ 0	$ 0	$ 0	$ 108,963,293	$ 12,717,657
Separate Account Assets	$ 916,337,258	$ 916,337,258	$ 10,319,152	$ 353,244,158	$ 0	$ 552,773,948	$ 0
Derivative Liability	$ 88,666,338	$ 88,666,338	$ 0	$ 88,666,338	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	$ 12,717,657	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	**Carrying Value September 30, 2020**	**Unfunded Commitments as of September 30, 2020**	**Redemption Period (if currently eligible)**	**Redemption Notice Period**
Common Stock	35,524,453	-	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	173,200,000	-	Not Applicable	Not Applicable
Other Invested Assets	108,963,293	50,970,043	Not Applicable	Not Applicable
Separate Account Assets	552,773,948	11,938,248	Not Applicable or Quarterly	Not Applicable or 70 Days

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

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

C. Other Disclosures

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 full extent of the impact of COVID-19 on world economics and the Company are highly uncertain and cannot be predicted at this time. The pandemic may continue to cause significant volatility in global financial markets, disruptions to commerce and reduced economic activity, which have the potential to materially and adversely affect the Company's cash flows, the value and liquidity of its invested assets, and its mortality and/or morbidity experience.

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses - None

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

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

No significant changes

Note 36 – Loss/Claim Adjustment Expenses

No significant changes

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?
If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

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). 02/01/2016

6.4 By what department or departments?

Vermont Department of Financial Regulation

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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 45,521

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: $ 0

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	$ 4,232,922	$ 4,282,833
14.22	Preferred Stock	0	0
14.23	Common Stock	1,485,606,084	1,448,360,726
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	30,000,000	30,000,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,519,839,006	$ 1,482,643,559
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 4,232,922	$ 4,282,833

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
Varagon Capital Partners, L.P.	U

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.	5493008OI7ZBDR2FWI52	SEC	DS
281851	Varagon Capital Partners, L.P.		SEC	NO

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:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]
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

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$0
1.12	Residential mortgages	$0
1.13	Commercial mortgages	$426,619,267
1.14	Total mortgages in good standing	$426,619,267
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$3,713,426
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)	$430,332,693
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 [ ]

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
Life & Annuity - Non-Affiliates									
80659	38-0397420	01/01/2020	The Canada Life Assurance Company	MI	YRT/I	XXXLO	Authorized	2	12/31/2018
82627	06-0839705	01/01/2019	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	Authorized	2	01/01/2019
93572	43-1235868	03/23/2020	RGA Reinsurance Co.	MO	YRT/I	XXXLO	Authorized	2	01/01/2019
82627	06-0839705	03/23/2020	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	Authorized	2	01/01/2019
66346	58-0828824	03/23/2020	Munich American Reassurance Co.	GA	YRT/I	XXXLO	Authorized	2	01/01/2019
80659	38-0397420	03/23/2020	The Canada Life Assurance Company	MI	YRT/I	XXXLO	Authorized	2	12/31/2018
87017	62-1003368	03/23/2020	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	XXXLO	Authorized	3	01/01/2020
93572	43-1235868	07/01/2020	RGA Reinsurance Co.	MO	YRT/I	XXXLO	Authorized	2	01/01/2019
82627	06-0839705	07/01/2020	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	Authorized	2	01/01/2019
66346	58-0828824	07/01/2020	Munich American Reassurance Co.	GA	YRT/I	XXXLO	Authorized	2	01/01/2019
80659	38-0397420	07/01/2020	The Canada Life Assurance Company	MI	YRT/I	XXXLO	Authorized	2	12/31/2018
74900	630483783	07/01/2020	PartnerRe Life Reinsurance Company of America	CT	YRT/I	XXXLO	Authorized	3	01/01/2019

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

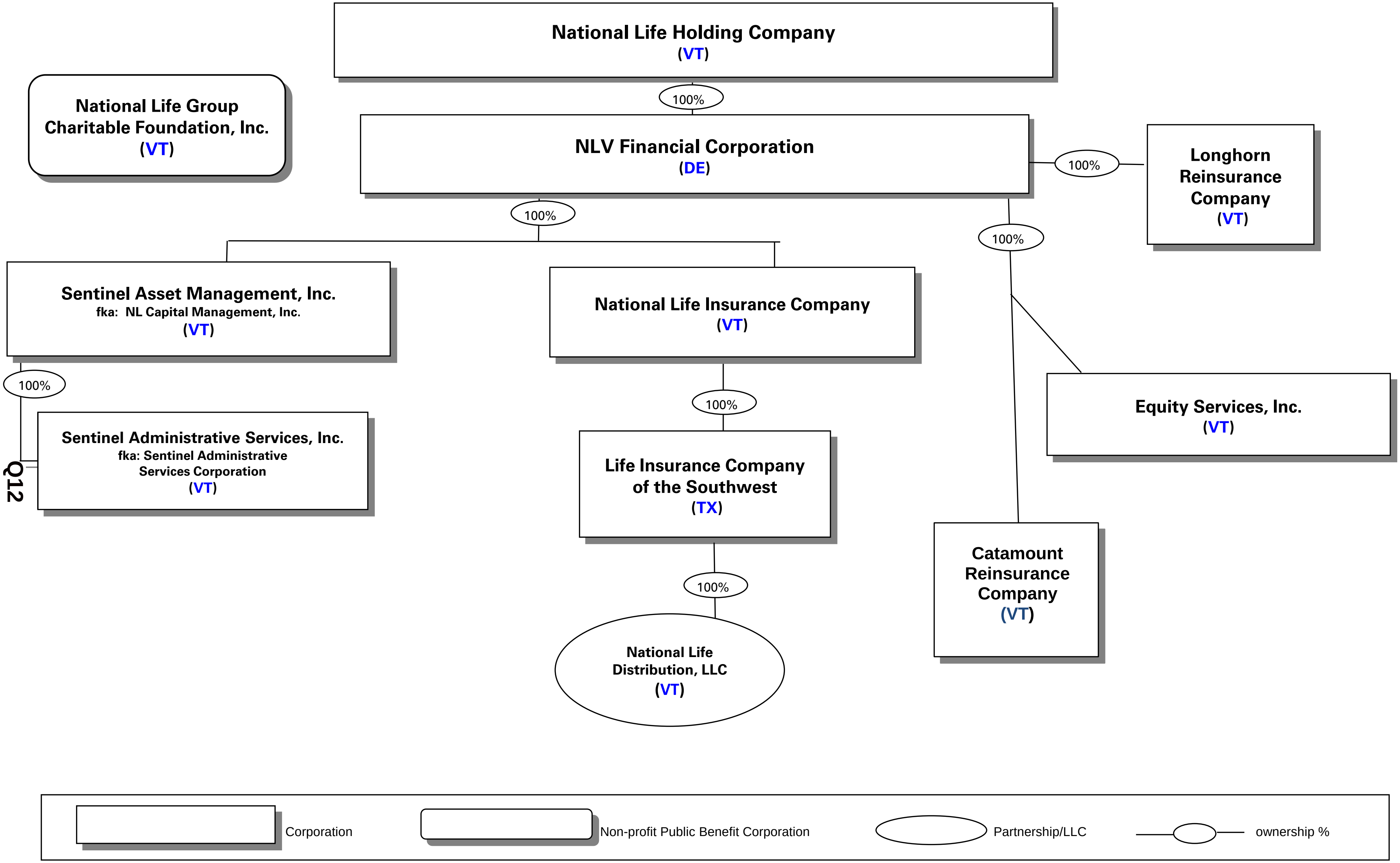
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,380,316	0	234,885	0	1,615,201	0
2.	Alaska AK	L	49,369	0	1,942	0	51,311	0
3.	Arizona AZ	L	2,264,207	156,257	82,971	0	2,503,435	0
4.	Arkansas AR	L	282,928	0	9,908	0	292,836	0
5.	California CA	L	23,731,819	75,150	994,319	0	24,801,288	0
6.	Colorado CO	L	1,228,001	155,301	88,841	0	1,472,143	0
7.	Connecticut CT	L	6,703,171	20,312	187,258	0	6,910,741	0
8.	Delaware DE	L	1,360,682	0	26,505	0	1,387,187	0
9.	District of Columbia DC	L	366,715	0	12,945	0	379,660	0
10.	Florida FL	L	21,934,221	4,383,917	682,784	0	27,000,922	318,872
11.	Georgia GA	L	9,531,469	1,052,453	351,476	0	10,935,398	0
12.	Hawaii HI	L	182,906	0	35,024	0	217,930	0
13.	Idaho ID	L	113,743	4,050	1,633	0	119,426	0
14.	Illinois IL	L	15,264,752	145,367	217,010	0	15,627,129	0
15.	Indiana IN	L	3,590,614	4,400	70,103	0	3,665,117	0
16.	Iowa IA	L	1,291,790	140,000	5,321	0	1,437,111	0
17.	Kansas KS	L	2,115,192	300	26,861	0	2,142,353	0
18.	Kentucky KY	L	768,680	142,844	25,279	0	936,803	0
19.	Louisiana LA	L	1,246,345	0	59,092	0	1,305,437	0
20.	Maine ME	L	4,126,768	7,500	68,044	0	4,202,312	0
21.	Maryland MD	L	6,649,770	71,741	89,764	0	6,811,275	0
22.	Massachusetts MA	L	4,765,448	67,578	186,977	0	5,020,003	0
23.	Michigan MI	L	5,520,654	59,400	442,388	0	6,022,442	0
24.	Minnesota MN	L	4,379,839	98,450	204,834	0	4,683,123	0
25.	Mississippi MS	L	374,747	0	13,820	0	388,567	0
26.	Missouri MO	L	4,026,502	7,000	57,672	0	4,091,174	0
27.	Montana MT	L	56,416	0	4,608	0	61,024	0
28.	Nebraska NE	L	525,530	25,225	46,878	0	597,633	0
29.	Nevada NV	L	987,274	50,000	18,182	0	1,055,456	0
30.	New Hampshire NH	L	2,363,357	224,324	75,557	0	2,663,238	0
31.	New Jersey NJ	L	23,060,129	373,457	475,084	0	23,908,670	0
32.	New Mexico NM	L	391,371	0	12,365	0	403,736	0
33.	New York NY	L	103,379,323	4,982,163	1,419,171	0	109,780,657	31,385
34.	North Carolina NC	L	11,002,105	216,761	259,796	0	11,478,662	0
35.	North Dakota ND	L	58,128	75	2,805	0	61,008	0
36.	Ohio OH	L	4,013,274	45,617	183,759	0	4,242,650	0
37.	Oklahoma OK	L	330,841	450	7,471	0	338,762	0
38.	Oregon OR	L	2,108,063	6,277	39,346	0	2,153,686	0
39.	Pennsylvania PA	L	8,409,914	651,908	512,424	0	9,574,246	0
40.	Rhode Island RI	L	1,358,649	45,320	84,064	0	1,488,033	0
41.	South Carolina SC	L	1,979,635	85,075	47,560	0	2,112,270	0
42.	South Dakota SD	L	101,722	0	12,433	0	114,155	0
43.	Tennessee TN	L	3,003,543	287,127	93,261	0	3,383,931	0
44.	Texas TX	L	10,708,463	2,352,943	240,930	0	13,302,336	0
45.	Utah UT	L	2,239,172	77,176	21,475	0	2,337,823	0
46.	Vermont VT	L	10,066,983	1,560,294	111,029	0	11,738,306	0
47.	Virginia VA	L	9,670,039	53,883	239,721	0	9,963,643	0
48.	Washington WA	L	1,440,270	61,110	35,888	0	1,537,268	0
49.	West Virginia WV	L	268,146	700,000	23,278	0	991,424	0
50.	Wisconsin WI	L	4,277,318	50,541	60,686	0	4,388,545	0
51.	Wyoming WY	L	113,115	2,250	568	0	115,933	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	22,415	0	0	0	22,415	0
55.	US Virgin Islands VI	N	122,848	0	0	0	122,848	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien OT	XXX	934,901	(27,651)	170	0	907,420	0
59.	Subtotal	XXX	326,243,592	18,416,345	8,206,165	0	352,866,102	350,257
90.	Reporting entity contributions for employee benefit plans	XXX	675,169	6,483,739	0	0	7,158,909	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	14,171,415	55,936	0	0	14,227,351	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	7,608,190	31,651	3,853,948	0	11,493,789	0
94.	Aggregate other amounts not allocable by State	XXX	18,300	0	0	0	18,300	0
95.	Totals (Direct Business)	XXX	348,716,666	24,987,671	12,060,113	0	385,764,451	350,257
96.	Plus Reinsurance Assumed	XXX	30,043	0	0	0	30,043	0
97.	Totals (All Business)	XXX	348,746,709	24,987,671	12,060,113	0	385,794,493	350,257
98.	Less Reinsurance Ceded	XXX	103,812,276	168,914	9,707,862	0	113,689,052	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	244,934,433	24,818,758	2,352,251	0	272,105,442	350,257

DETAILS OF WRITE-INS

58001.		XXX	0	0	0	0	0	0
58002.	Other Alien, ZZZ	XXX	934,901	(27,651)	170	0	907,420	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	934,901	(27,651)	170	0	907,420	0
9401.	Not allocable by state	XXX	18,300	0	0	0	18,300	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	18,300	0	0	0	18,300	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	51
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	6


National Life Holding Company
(VT)
100%
National Life Group
Charitable Foundation, Inc.
(VT)
NLV Financial Corporation
(DE)
100%
Longhorn
Reinsurance
Company
(VT)
100%
100%
Sentinel Asset Management, Inc.
fka: NL Capital Management, Inc.
(VT)
National Life Insurance Company
(VT)
Equity Services, Inc.
(VT)
100%
Sentinel Administrative Services, Inc.
fka: Sentinel Administrative
Services Corporation
(VT)
100%
Life Insurance Company
of the Southwest
(TX)
Catamount
Reinsurance
Company
(VT)
100%
National Life
Distribution, LLC
(VT)
Corporation
Non-profit Public Benefit Corporation
Partnership/LLC
ownership %

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	UDP	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	RE	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	DS	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?	NO
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.	NO

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

Bar Code:

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* 6 6 6 8 0 2 0 2 0 4 4 6 0 0 0 0 3 *

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Items not allocated	2,118,892	40,647	2,078,245	5,210,023
2505. Miscellaneous	106,146	81,990	24,156	14,232
2597. Summary of remaining write-ins for Line 25	2,225,038	122,637	2,102,401	5,224,255

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous	1,752,366	1,866,413
2505. Accumulated post-retirement benefits	2,196,033	2,214,333
2506. Provision for sales practice litigation	345,971	356,077
2507. Guaranty fund	183,826	198,370
2508. Commission accumulation liability	535,781	245,921
2509. Accrued interest on death claims	2,322,593	3,024,142
2597. Summary of remaining write-ins for Line 25	7,336,570	7,905,256

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Miscellaneous deductions	15,485	55,664	246,432
2797. Summary of remaining write-ins for Line 27	15,485	55,664	246,432

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	53,803,949	55,807,580
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,500,000	0
2.2 Additional investment made after acquisition	302,506	3,135,048
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	(71,100)
5. Deduct amounts received on disposals	0	2,114,826
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	120,000	0
8. Deduct current year's depreciation	2,252,456	2,952,753
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	53,233,998	53,803,949
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	53,233,998	53,803,949

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	494,201,961	490,220,949
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	56,429,796
2.2 Additional investment made after acquisition	13,968,334	7,740,375
3. Capitalized deferred interest and other	43,755	91,289
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	(1,018,905)	(586,738)
7. Deduct amounts received on disposals	76,862,457	59,693,710
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)	430,332,688	494,201,961
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	430,332,688	494,201,961
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	430,332,688	494,201,961

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	217,348,339	219,330,622
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	1,096,821
2.2 Additional investment made after acquisition	6,401,871	13,589,740
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	18,493	22,988
5. Unrealized valuation increase (decrease)	2,503,266	(1,101,533)
6. Total gain (loss) on disposals	0	77,724
7. Deduct amounts received on disposals	8,746,553	12,381,457
8. Deduct amortization of premium and depreciation	2,279,839	3,286,566
9. Total foreign exchange change in book/adjusted carrying value	0	0
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)	215,245,578	217,348,339
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	215,245,578	217,348,339

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	7,084,354,118	6,747,816,734
2. Cost of bonds and stocks acquired	439,796,526	691,714,902
3. Accrual of discount	8,708,896	10,925,049
4. Unrealized valuation increase (decrease)	(37,425,419)	225,932,143
5. Total gain (loss) on disposals	930,982	2,671,771
6. Deduct consideration for bonds and stocks disposed of	436,829,262	579,734,998
7. Deduct amortization of premium	6,147,384	7,225,886
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	4,984,866	11,176,685
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,140,173	3,431,088
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,051,543,764	7,084,354,118
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	7,051,543,764	7,084,354,118

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)	3,368,320,173	41,004,140	87,298,135	6,661,752	3,456,488,129	3,368,320,173	3,328,687,930	3,510,941,804
2. NAIC 2 (a)	1,922,459,448	79,933,072	21,129,435	(40,225,122)	1,883,788,504	1,922,459,448	1,941,037,963	1,822,875,592
3. NAIC 3 (a)	165,067,908	11,258,004	6,318,764	20,658,821	173,531,904	165,067,908	190,665,969	137,004,203
4. NAIC 4 (a)	79,393,614	281,900	7,787,360	(2,174,042)	60,134,255	79,393,614	69,714,112	62,999,545
5. NAIC 5 (a)	5,651,797	36,547	221,133	16,452,516	8,535,050	5,651,797	21,919,727	11,762,763
6. NAIC 6 (a)	5,098,875	0	1,339,336	7,876	3,720,179	5,098,875	3,767,415	2,704,919
7. Total Bonds	5,545,991,815	132,513,663	124,094,163	1,381,801	5,586,198,021	5,545,991,815	5,555,793,116	5,548,288,826
PREFERRED STOCK								
8. NAIC 1	0	0	0	1,962,125	0	0	1,962,125	11,000,000
9. NAIC 2	2,337,125	0	0	(1,962,125)	11,375,000	2,337,125	375,000	0
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	2,337,125	0	0	0	11,375,000	2,337,125	2,337,125	11,000,000
15. Total Bonds and Preferred Stock	5,548,328,940	132,513,663	124,094,163	1,381,801	5,597,573,021	5,548,328,940	5,558,130,241	5,559,288,826

(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 $............0; NAIC 4 $............0; 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	0	XXX	0	24	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	0	0
2. Cost of short-term investments acquired	0	0
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	0	0
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)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

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)	65,567,097
2.	Cost paid/(consideration received) on additions	35,855,847
3.	Unrealized valuation increase/(decrease)	(10,556,801)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	10,666,607
6.	Considerations received/(paid) on terminations	40,051,022
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)	61,481,729
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	61,481,729

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				649,733
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(611,488)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	20,780	(20,780)		
	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	0	(20,780)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	20,780			
3.25	SSAP No. 108 adjustments	0	(20,780)	(20,780)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(164,345)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(164,345)			
4.23	SSAP No. 108 adjustments	0	(164,345)		
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)				38,245
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				38,245

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	61,481,699	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	38,243	
3.	Total (Line 1 plus Line 2)		61,519,942
4.	Part D, Section 1, Column 5	150,186,278	
5.	Part D, Section 1, Column 6	(88,666,336)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	57,832,953	
8.	Part B, Section 1, Column 13	38,243	
9.	Total (Line 7 plus Line 8)		57,871,196
10.	Part D, Section 1, Column 8	146,537,532	
11.	Part D, Section 1, Column 9	(88,666,336)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	199,187	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	199,187	
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	122,800,000	90,800,000
2. Cost of cash equivalents acquired	870,700,000	1,136,400,000
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	820,300,000	1,104,400,000
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)	173,200,000	122,800,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	173,200,000	122,800,000

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Home Office	Montpelier	VT	01/01/1957	Various	0	0	0	126,238
0199999. Totals					0	0	0	126,238
0399999. Totals					0	0	0	126,238

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
329751C	LOPATCONG & PHILLIPSBURG	NJ		09/24/2019	2.706	0	2,755,348	52,300,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	2,755,348	52,300,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	0	2,755,348	52,300,000
3399999. Total Mortgages				XXX	XXX	0	2,755,348	52,300,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
329751C	LOPATCONG & PHILLIPSBURG	NJ		09/24/2019	08/24/2020	17,019,730	0	0	0	0	0	0	31,509,604	31,509,604	0	0	0
0199999. Total - Mortgages Closed by Repayment						17,019,730	0	0	0	0	0	0	31,509,604	31,509,604	0	0	0
Mortgages With Partial Repayments																	
0329555	FRESNO	CA		10/02/2000		3,595,787	0	0	0	0	0	0	0	124,849	0	0	0
0329575	YORKVILLE	IL		04/03/2002		2,269,677	0	0	0	0	0	0	0	53,048	0	0	0
0329590	SCOTTSDALE	AZ		09/17/2002		1,835,544	0	0	0	0	0	0	0	151,630	0	0	0
0329591	DAVIDSON	NC		09/12/2003		1,261,670	0	0	0	0	0	0	0	43,806	0	0	0
0329593	KIRKLAND	WA		11/27/2002		2,187,688	0	0	0	0	0	0	0	47,633	0	0	0
0329608	HAMPTON	VA		02/02/2004		1,403,977	0	0	0	0	0	0	0	74,871	0	0	0
0329626	LOUISBURG	NC		09/24/2004		2,309,629	0	0	0	0	0	0	0	43,925	0	0	0
0329640	GAINESVILLE	VA		02/02/2006		4,460,654	0	0	0	0	0	0	0	42,467	0	0	0
0329650	RENTON	WA		01/27/2006		10,223,420	0	0	0	0	0	0	0	81,496	0	0	0
0329658	TIMONIUM	MD		07/10/2006		2,864,968	0	0	0	0	0	0	0	55,271	0	0	0
0329665	AUSTELL	GA		09/21/2006		6,676,922	0	0	0	0	0	0	0	97,688	0	0	0
0329669	WISCONSIN RAPIDS	WI		11/22/2006		5,972,420	0	0	0	0	0	0	0	66,572	0	0	0
0329678	MACON	GA		04/26/2007		722,361	0	0	0	0	0	0	0	29,141	0	0	0
0329710	SALEM	NH		09/12/2012		6,330,825	0	0	0	0	0	0	0	59,550	0	0	0
0329712	MINNEAPOLIS	MN		12/28/2012		6,476,039	0	0	0	0	0	0	0	43,513	0	0	0
0329714	COLUMBUS	OH		02/08/2013		8,144,151	0	0	0	0	0	0	0	79,158	0	0	0
0329716	ANN ARBOR	MI		05/28/2013		5,693,127	0	0	0	0	0	0	0	146,138	0	0	0
0329717	LINCOLN	NE		07/16/2013		11,394,416	0	0	0	0	0	0	0	106,363	0	0	0
0329718	HUNTINGTON	NY		09/04/2013		4,133,571	0	0	0	0	0	0	0	100,759	0	0	0
0329721	FT WORTH	TX		02/21/2014		8,430,227	0	0	0	0	0	0	0	80,590	0	0	0
0329723	MADISON	WI		07/31/2014		5,870,639	0	0	0	0	0	0	0	33,991	0	0	0
0329725	ISSAQUAH	WA		06/08/2015		13,679,702	0	0	0	0	0	0	0	62,287	0	0	0
0329726	PHILADELPHIA	PA		06/01/2015		22,805,778	0	0	0	0	0	0	0	135,786	0	0	0
0329727	MORENO VALLEY	CA		07/09/2015		8,625,593	0	0	0	0	0	0	0	102,688	0	0	0
0329728	CHELMSFORD	MA		07/30/2015		9,868,819	0	0	0	0	0	0	0	59,414	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0329730	WAYZATA	MN		10/01/2015		11,551,765	0	0	0	0	0	0	0	131,061	0	0	0
0329733	ESTES PARK	CO		10/03/2016		9,122,301	0	0	0	0	0	0	0	159,774	0	0	0
0329734	EDINA	MN		10/14/2016		8,819,681	0	0	0	0	0	0	0	102,063	0	0	0
0329737	SEATTLE	WA		09/27/2016		18,825,009	0	0	0	0	0	0	0	95,106	0	0	0
0329739	PHOENIX	AZ		08/04/2017		17,376,079	0	0	0	0	0	0	0	123,204	0	0	0
0329740	HILLSBORO	OR		11/17/2017		10,980,908	0	0	0	0	0	0	0	68,830	0	0	0
0329741	SAN ANTONIO	TX		02/27/2018		6,055,197	0	0	0	0	0	0	0	67,513	0	0	0
0329744	THE COLONY	TX		06/14/2018		4,874,631	0	0	0	0	0	0	0	23,337	0	0	0
0329745	CARROLLTON	TX		06/15/2018		7,653,180	0	0	0	0	0	0	0	36,637	0	0	0
0329747	GRETNA	NE		02/07/2019		11,351,108	0	0	0	0	0	0	0	46,897	0	0	0
0329750	SAN DIEGO	CA		01/29/2019		19,240,686	0	0	0	0	0	0	0	81,550	0	0	0
0329752	OMAHA	NE		12/03/2019		16,250,000	0	0	0	0	0	0	0	81,664	0	0	0
329751C	LOPATCONG & PHILLIPSBURG	NJ		09/24/2019		17,019,730	0	0	0	0	0	0	0	(130,055)	0	0	0
0299999. Total - Mortgages With Partial Repayments						316,357,879	0	0	0	0	0	0	0	2,810,215	0	0	0
0599999. Total Mortgages						333,377,609	0	0	0	0	0	0	31,509,604	34,319,819	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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												
709800 00 7	DLJ Investment Partners II	Wilmington	DE	DLJ Investment Partners II		11/23/1999	0	0	0	0	0	0.500
710300 00 5	Gamma LP Aka DLJ Merchant bk III	Wilmington	DE	Gamma LP Aka DLJ Merchant bk III		09/29/2000	0	0	795	0	0	0.220
717800 00 7	Crescent Mezzanine Partners VI	Wilmington	DE	Crescent Mezzanine Partners VI		04/24/2013	2	0	(8,386)	0	0	0.440
718900 00 4	LS Power Equity Ptners III	Wilmington	DE	LS Power Equity Ptners III		03/11/2014	0	0	161,502	0	0	0.500
719700 00 7	North Haven Credit Ptners II	Wilmington	DE	North Haven Credit Ptners II		12/01/2014	0	0	1,105,825	0	0	2.080
718400 00 5	Northstar Mezzanine Pters VI	Wilmington	DE	Northstar Mezzanine Pters VI		11/26/2013	2	0	51,213	0	0	2.000
721400 00 0	TA Subordinated Debt FD IV	Wilmington	DE	TA Subordinated Debt FD IV		02/22/2016	2	0	275,000	0	0	0.920
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	1,585,949	0	0	XXX
4899999. Subtotal - Unaffiliated								0	1,585,949	0	0	XXX
5099999. Totals								0	1,585,949	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
720500 00 8	Centerbridge Capital Ptner III	Wilmington	DE	Capital Distribution	05/21/2015	09/01/2020	489,758	0	0	0	0	0	0	489,758	337,871	0	0	0	151,887
717800 00 7	Crescent Mezzanine Partners VI	Wilmington	DE	Capital Distribution	04/24/2013	08/17/2020	426,856	0	0	0	0	0	0	426,856	337,443	0	0	0	89,413
709800 00 7	DLJ Investment Partners II	Wilmington	DE	Sale	11/23/1999	07/27/2020	0	0	0	0	0	0	0	0	0	0	0	0	0
709800 00 7	DLJ Investment Partners II	Wilmington	DE	Capital Distribution	11/23/1999	07/24/2020	862	0	0	0	0	0	0	862	862	0	0	0	862
712800 00 2	Diamond Castle 2014	Wilmington	DE	Capital Distribution	10/26/2005	07/14/2020	45,920	0	0	0	0	0	0	45,920	20,263	0	0	0	25,658
710300 00 5	Gamma LP Aka DLJ Merchant bk III	Wilmington	DE	Capital Distribution	09/29/2000	09/25/2020	7,624	0	0	0	0	0	0	7,624	1,489	0	0	0	6,135
713500 00 7	LS Power Equity Partners II	Wilmington	DE	Capital Distribution	02/02/2007	09/01/2020	(57,683)	0	0	0	0	0	0	(57,683)	18,599	0	0	0	(76,282)
718900 00 4	LS Power Equity Ptners III	Wilmington	DE	Capital Distribution	03/11/2014	08/06/2020	198,469	0	0	0	0	0	0	198,469	92,277	0	0	0	106,192
714700 00 2	MSouth Equity Partners	Wilmington	DE	Capital Distribution	04/30/2008	09/23/2020	1,002,378	0	0	0	0	0	0	1,002,378	245,583	0	0	0	756,795
717400 00 6	MSouth Equity Partners II LP	Wilmington	DE	Income Allocation	06/26/2020	07/01/2020	24,866	0	0	0	0	0	0	0	(24,866)	0	0	0	24,866
716300 00 9	Newstone Capital Partners II	Wilmington	DE	Capital Distribution	03/14/2011	08/10/2020	14,515	0	0	0	0	0	0	14,515	0	0	0	0	14,515
719700 00 7	North Haven Credit Ptners II	Wilmington	DE	Capital Distribution	12/01/2014	07/27/2020	1,694,323	0	0	0	0	0	0	1,694,323	1,252,232	0	0	0	442,091
714200 00 3	Northstar Mezzanine Partners V	Wilmington	DE	Capital Distribution	11/28/2007	08/10/2020	186,790	0	0	0	0	0	0	186,790	55,602	0	0	0	131,188
718400 00 5	Northstar Mezzanine Pters VI	Wilmington	DE	Capital Distribution	11/26/2013	08/12/2020	262,033	0	0	0	0	0	0	262,033	80,212	0	0	0	181,821
714600 00 4	Siguler Guff Distressed III	Wilmington	DE	Capital Distribution	04/08/2008	09/21/2020	89,697	0	0	0	0	0	0	89,697	393	0	0	0	89,304
716100 00 3	TA Subordinated Debt Fund III	Wilmington	DE	Capital Distribution	11/08/2010	09/29/2020	257,022	0	0	0	0	0	0	257,022	148,419	0	0	0	108,603
715900 00 7	TA XI	Wilmington		Capital Distribution	07/30/2010	09/02/2020	1,462,772	0	0	0	0	0	0	1,462,772	193,892	0	0	0	1,268,880

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
721500 00 7	TA XII-A LP	Wilmington	DE	Capital Distribution	02/22/2016	09/04/2020	126,273	0	0	0	0	0	0	126,273	(224,387)	0	0	0	350,660
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,232,475	0	0	0	0	0	0	6,207,609	2,535,884	0	0	0	3,672,588
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
716600 00 2	Siguler Guff Distressed RE Opportunities	Wilmington	DE	Capital Distribution	04/11/2011	09/23/2020	150,000	0	0	0	0	0	0	150,000	19,500	0	0	0	130,500
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							150,000	0	0	0	0	0	0	150,000	19,500	0	0	0	130,500
4899999. Subtotal - Unaffiliated							6,382,475	0	0	0	0	0	0	6,357,609	2,555,384	0	0	0	3,803,088
5099999. Totals							6,382,475	0	0	0	0	0	0	6,357,609	2,555,384	0	0	0	3,803,088

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
38379C N6 9	Government National Mortgage A SERIES 20		09/01/2020	Interest Capitalization		262,859	262,859	0	1
38380B HG 3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016		09/01/2020	Interest Capitalization		17,203	17,203	0	1
38380M LQ 2	Government National Mortgage A SERIES 20		09/01/2020	Interest Capitalization		19,628	19,628	0	1
38380U E4 1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		09/01/2020	Interest Capitalization		22,718	22,718	0	1
38380Y BZ 7	Government National Mortgage SERIES 2018		09/01/2020	Interest Capitalization		43,182	43,182	0	1
912828 Q2 9	United States Treasury 1.500% 03/31/23		08/10/2020	Greenwich Capital		134,657	130,000	709	1
0599999. Total - Bonds - U.S. Government						500,247	495,590	709	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A8 SM 3	Federal Natl Mtg Assn SERIES 2012102 CLA		09/01/2020	Interest Capitalization		46,997	46,997	0	1
3136AK QA 4	FNR SERIES 201442 CLASS BZ 3.000% 07/2		09/01/2020	Interest Capitalization		25,649	25,649	0	1
3136B5 HK 4	Fannie mae SERIES 201935 CLASS LZ 3.00		09/01/2020	Interest Capitalization		15,804	15,804	0	1
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500		09/01/2020	Interest Capitalization		61,351	61,351	0	1
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500		09/01/2020	Interest Capitalization		18,187	18,187	0	1
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500		09/01/2020	Interest Capitalization		12,079	12,079	0	1
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ		09/01/2020	Interest Capitalization		27,422	27,422	0	1
575898 CS 8	MASSACHUSETTS ST PORT AUTH SPL 6.202%		07/08/2020	Wells Fargo Brokerage Services		1,855,664	1,600,000	2,481	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						2,063,153	1,807,489	2,481	XXX
Bonds - Industrial and Miscellaneous									
00206R KE 1	AT&T INC 3.300% 02/01/52		07/27/2020	Deutsche Bank		499,710	500,000	0	2FE
00206R KF 8	AT&T INC 3.500% 02/01/61		07/27/2020	Deutsche Bank		499,680	500,000	0	2FE
01166V AA 7	ALASKA AIRLINES 2020 TR 4.800% 08/15/2		08/17/2020	Morgan Stanley DWD		260,500	250,000	1,567	1FE
022249 AU 0	Aluminum Co of America 6.750% 01/15/28		07/02/2020	JP Morgan		1,102,500	1,000,000	32,250	3FE
026874 DF 1	American Intl Group Inc 4.800% 07/10/4		09/21/2020	Deutsche Bank		616,050	500,000	4,867	2FE
03765H AC 5	APOLLO MANAGEMENT HOLDIN 5.000% 03/15/		09/23/2020	Seaport Group		1,254,980	1,000,000	1,389	1FE
037833 EA 4	Apple Computer Inc 2.550% 08/20/60		08/13/2020	JP Morgan		494,665	500,000	0	1FE
05723K AF 7	BAKER HUGHES LLC/CO-OBL 4.080% 12/15/4		08/10/2020	Citigroup Global		544,235	500,000	3,230	1FE
093662 AH 7	BLOCK FINANCIAL LLC 3.875% 08/15/30		08/04/2020	JP Morgan		996,870	1,000,000	0	2FE
096630 AH 1	Boardwalk Pipelines LP 3.400% 02/15/31		08/04/2020	Barclays Capital		499,430	500,000	0	2FE
12610# AD 5	CBRE US Core 2.940% 09/16/32		09/16/2020	Direct-Private Placement		1,500,000	1,500,000	0	2Z
12626P AN 3	CRH America Inc 5.125% 05/18/45		09/28/2020	Seaport Group		629,370	500,000	9,396	2FE
14310F AA 0	CARLYLE HOLDINGS II FIN 5.625% 03/30/4		08/28/2020	Jefferies & Co.		2,527,000	2,000,000	47,656	2FE
15189W AD 2	CENTERPOINT ENERGY RES 6.625% 11/01/37		09/23/2020	Barclays Capital		1,433,950	1,000,000	26,500	2FE
177376 AF 7	Citrix Systems Inc 3.300% 03/01/30		09/04/2020	Goldman Sachs & Company		1,060,830	1,000,000	733	2FE
21036P BD 9	Constellation Brands Inc 5.250% 11/15/		09/30/2020	Various		2,697,430	2,000,000	39,813	2FE
224044 CC 9	Cox Communications Inc 4.500% 06/30/43		08/28/2020	Sun Trust Robinson Humphrey		607,635	500,000	3,813	2FE
231021 AS 5	Cummins Engine 2.600% 09/01/50		08/17/2020	Citigroup Global		496,690	500,000	0	1FE
260543 CE 1	Dow Chem Co 5.250% 11/15/41		09/23/2020	Citigroup Global		1,298,402	1,045,000	19,811	2FE
260543 DD 2	Dow Chem Co 3.600% 11/15/50		08/17/2020	Citigroup Global		992,600	1,000,000	0	2FE
277432 AP 5	Eastman Chemical 4.650% 10/15/44		09/02/2020	Goldman Sachs & Company		604,455	500,000	8,977	2FE
278642 AF 0	EBay Inc 4.000% 07/15/42		09/29/2020	Janney Montgomery		3,413,300	3,000,000	19,889	2FE
29366M AB 4	ENTERGY ARKANSAS LLC 2.650% 06/15/51		09/08/2020	JP Morgan		1,992,100	2,000,000	0	1FE
38141G FD 1	Goldman Sachs Group Inc 6.750% 10/01/3		09/29/2020	Janney Montgomery		2,879,840	2,000,000	0	2FE
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B		07/23/2020	Deutsche Bank		499,761	500,000	0	1FE
404119 BV 0	HCA Inc 5.500% 06/15/47		07/24/2020	Jefferies & Co.		496,758	370,000	2,431	2FE
406216 BE 0	Halliburton Co 4.750% 08/01/43		07/24/2020	Morgan Stanley DWD		535,315	500,000	11,677	2FE

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
436106 AC 2	HOLLYFRONTIER CORP 4.500% 10/01/30		09/14/2020	Bank of America		998,240	1,000,000	0	2FE
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40		08/17/2020	Direct-Private Placement		319,049	319,049	0	1
43761A E* 3	HomeServe 3.580% 08/20/30		07/23/2020	Direct-Private Placement		1,000,000	1,000,000	0	2Z
44891A BL 0	HYUNDAI CAPITAL AMERICA 6.375% 04/08/3		09/02/2020	Stifel, Nicolaus and Co		1,939,520	1,500,000	38,516	2FE
472319 AC 6	Jefferies Group Inc 6.250% 01/15/36		08/06/2020	Sumridge Partners		316,990	250,000	1,085	2FE
472319 AM 4	Jefferies Group Inc 6.500% 01/20/43		08/31/2020	Jefferies & Co		317,780	250,000	1,896	2FE
477143 AH 4	JetBlue Airways Corporation 2.750% 05/		08/10/2020	Stifel, Nicolaus and Co		470,443	493,904	3,282	1FE
477164 AA 5	JETBLUE AIRWAYS CORP 4.000% 11/15/32		08/10/2020	Various		2,285,375	2,250,000	0	1FE
48203R AD 6	Juniper Networks Inc 5.950% 03/15/41		09/25/2020	Raymond James		1,282,330	1,000,000	2,314	2FE
48252D AA 3	KKR GROUP FINANCE CO VII 3.625% 02/25/		07/21/2020	Bank of America		1,041,330	1,000,000	14,903	1FE
48252M AA 3	KKR GROUP FINAN CO VIII 3.500% 08/25/5		08/18/2020	Various		2,231,815	2,250,000	0	1FE
49456B AS 0	KINDER MORGAN INC/DELAWA 3.250% 08/01/		07/27/2020	JP Morgan		246,413	250,000	0	2FE
540424 AR 9	LOEWS CORP 4.125% 05/15/43		07/02/2020	Wells Fargo Funds		2,282,340	2,000,000	11,917	1FE
552676 AQ 1	MDC HOLDINGS INC 6.000% 01/15/43		09/23/2020	Morgan Stanley DWD		605,765	500,000	5,833	3FE
55336V BP 4	MPLX LP 5.200% 12/01/47		08/03/2020	Sun Trust Robinson Humphrey		280,403	250,000	2,311	2FE
55617L AA 0	MACY'S RETAIL HLDGS LLC 6.650% 07/15/2		07/28/2020	Tax Free Exchange		5,001,069	5,000,000	0	4FE
559080 AG 1	MAGELLAN MIDSTREAM PARTN 5.150% 10/15/		08/13/2020	Morgan Stanley DWD		1,224,590	1,000,000	17,453	2FE
559080 AN 6	MAGELLAN MIDSTREAM PARTN 4.850% 02/01/		09/01/2020	RBC Capital Markets		597,180	500,000	2,156	2FE
570535 AT 1	Markel Corp 5.000% 05/20/49		07/29/2020	Wells Fargo Funds		1,011,495	750,000	7,396	2FE
571903 BF 9	Marriott International 3.500% 10/15/32		08/12/2020	Deutsche Bank		744,585	750,000	0	2FE
67066G AH 7	NVIDIA Corp 3.500% 04/01/50		09/29/2020	Various		1,412,812	1,200,000	3,228	1FE
69354N AC 0	PRA Group Inc 7.375% 09/01/25		08/17/2020	Stifel, Nicolaus and Co		1,549,250	1,500,000	0	3FE
694308 HH 3	Pacific Gas & Elec Co 4.750% 02/15/44		07/29/2020	Stifel, Nicolaus and Co		1,750,935	1,500,000	32,854	2FE
694308 HN 0	Pacific Gas & Elec Co 4.250% 03/15/46		07/29/2020	Barclays Capital		1,652,115	1,500,000	24,083	2FE
694308 JN 8	Pacific Gas & Elec Co 4.950% 07/01/50		08/19/2020	Various		2,576,450	2,250,000	13,234	2FE
70213B AC 5	PARTNERRE FINANCE B LLC 4.500% 10/01/5		09/21/2020	Jefferies & Co		1,499,700	1,500,000	188	2FE
74275# AC 3	PRISA II 3.750% 11/17/32		08/19/2020	Direct-Private Placement		2,500,000	2,500,000	0	2Z
74456Q BF 2	Public Services Electric & Gas 4.000%		08/28/2020	Susquehanna Intl		1,203,630	1,000,000	10,000	1FE
747262 AW 3	QVC INC 5.450% 08/15/34		09/08/2020	Seaport Group		501,250	500,000	1,892	3FE
74834L AY 6	Quest Diagnostics Inc 4.700% 03/30/45		09/29/2020	Seaport Group		1,913,640	1,500,000	196	2FE
74841C AB 7	QUICKEN LOANS LLC/QUICKN 3.875% 03/01/		09/16/2020	Credit Suisse		497,650	500,000	215	3FE
749685 AU 7	RPM Inc 5.250% 06/01/45		09/16/2020	Various		1,404,437	1,140,000	14,289	2FE
75886F AF 4	Regeneron Pharmaceuticals 2.800% 09/15		08/07/2020	Goldman Sachs & Company		997,150	1,000,000	0	2FE
78409V AR 5	S&P Global Inc 2.300% 08/15/60		08/10/2020	Goldman Sachs & Company		984,270	1,000,000	0	1FE
832248 BB 3	Smithfield Foods Inc 5.200% 04/01/29		07/07/2020	Credit Suisse		3,283,107	2,986,000	42,268	2FE
855244 BA 6	Starbucks Corp 3.500% 11/15/50		08/28/2020	Morgan Stanley DWD		1,056,010	1,000,000	11,083	2FE
872540 AU 3	TJX Cos Inc New 4.500% 04/15/50		08/19/2020	BNP Paribas		652,090	500,000	8,750	1FE
87264A AY 1	T-MOBILE USA INC 4.500% 04/15/50		08/10/2020	Various		2,225,803	1,750,000	26,656	2FE
907818 FG 8	Union Pacific Corp 3.839% 03/20/60		07/06/2020	Direct-Private Placement		250	250	0	2FE
920253 AE 1	VALMONT INDUSTRIES 5.250% 10/01/54		07/30/2020	Mesirow Capital Markets		221,580	200,000	3,558	2FE
920253 AF 8	VALMONT INDUSTRIES 5.000% 10/01/44		09/28/2020	Seaport Group		1,114,770	1,000,000	24,861	2FE
92203# AZ 1	Vanguard Group Inc 3.250% 08/22/60		07/30/2020	Direct-Private Placement		9,000,000	9,000,000	0	1Z
93884P DY 3	WASHINGTON GAS LIGHT CO 3.650% 09/15/4		09/29/2020	Seaport Group		2,302,360	2,000,000	3,244	1FE
960413 AS 1	WESTLAKE CHEMICAL CORP 5.000% 08/15/46		07/17/2020	Barclays Capital		1,743,495	1,500,000	32,500	2FE
96812W AA 3	WILDLIFE CONSERVATION 3.414% 08/01/50		08/06/2020	Morgan Stanley DWD		500,000	500,000	0	1FE

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
98417E AR 1	Xstrata Finance Canada 5.550% 10/25/42	A	07/01/2020	MIZUHO		334,272	300,000	3,284	2FE
00131L AK 1	AIA GROUP LTD 3.200% 09/16/40	D	09/14/2020	Various		5,763,598	5,600,000	0	1FE
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29	D	09/16/2020	Millennium Advisors		363,338	319,000	3,509	2FE
009279 AC 4	AIRBUS SE 3.950% 04/10/47	D	08/12/2020	Robert W. Baird & Co		575,080	500,000	6,803	1FE
01273P AB 8	ALBERMALE WOD PTY LTD 3.450% 11/15/29	D	09/01/2020	Tax Free Exchange		1,496,008	1,500,000	0	2FE
034863 AY 6	ANGLO AMERICAN CAPITAL 3.950% 09/10/50	D	09/11/2020	Various		3,556,085	3,500,000	1,646	2FE
03512T AE 1	ANGLOGOLD HOLDINGS PLC 3.750% 10/01/30	D	09/28/2020	JP Morgan		996,780	1,000,000	0	3FE
191241 AF 5	COCA-COLA FEMSA SAB CV 5.250% 11/26/43	D	09/29/2020	Susquehanna Intl		1,873,618	1,360,000	24,792	1FE
40049J AZ 0	Grupo Televisa SA ADR 6.625% 01/15/40	D	07/22/2020	Bank of America		1,351,950	1,000,000	1,656	2FE
40049J BA 4	Grupo Televisa SA ADR 5.000% 05/13/45	D	08/20/2020	Bank of America		573,750	500,000	7,014	2FE
63859W AF 6	NATIONWIDE BLDG SOCIETY 4.125% 10/18/3	D	08/31/2020	Citigroup Global		1,098,410	1,000,000	15,354	2FE
639057 AB 4	NATWEST GROUP PLC 3.032% 11/28/35	D	08/25/2020	Morgan Stanley DWD		1,000,000	1,000,000	0	2FE
654744 AD 3	NISSAN MOTOR CO 4.810% 09/17/30	D	09/11/2020	Bank of America		602,484	600,000	0	2FE
714295 AA 0	PERRIGO FINANCE PLC 4.900% 12/15/44	D	08/11/2020	JP Morgan		838,973	750,000	5,921	2FE
78081B AF 0	ROYALTY PHARMA PLC 3.550% 09/02/50	D	08/28/2020	Various		2,885,880	3,000,000	0	2FE
83367T BT 5	Societe Generale 5.625% 11/24/45	D	07/20/2020	Societe Generale		1,283,260	1,000,000	9,063	2FE
853254 AN 0	STANDARD CHARTERED PLC 5.700% 03/26/44	D	07/13/2020	Deutsche Bank		1,234,050	1,000,000	17,258	2FE
881575 AC 8	Tesco PLC 6.150% 11/15/37	D	09/25/2020	Greenwich Capital		4,524,520	3,500,000	76,790	2FE
92769X AP 0	VIRGIN MEDIA SECURED FIN 5.500% 05/15/	D	09/03/2020	Goldman Sachs & Company		1,088,740	1,000,000	17,264	3FE
92858R AA 8	VMED O2 UK FINANCING I 4.250% 01/31/31	D	09/15/2020	Deutsche Bank		1,017,500	1,000,000	0	3FE
G6363# AP 2	NAC Aviation 29 DAC Series C 6.450% 02	D	08/22/2020	Direct-Private Placement		161,250	161,250	0	2FE
G6363# AQ 0	NAC Aviation 29 DAC Series D 6.700% 02	D	08/22/2020	Direct-Private Placement		83,750	83,750	0	2FE
G6363# AW 7	NAC Aviation 29 DAC Series J 4.920% 02	D	08/27/2020	Direct-Private Placement		36,900	36,900	0	2FE
3899999. Total - Bonds - Industrial and Miscellaneous						129,913,718	117,215,103	786,514	XXX
Bonds - Unaffiliated Bank Loans									
51932* AB 2	4Wall Entertainm LAV GEAR 5.734% 10/31		09/30/2020	Direct-Private Placement		29,861	29,861	0	5PL
51932* AC 0	4Wall Entertainm LAV GEAR 5.734% 10/31		09/30/2020	Direct-Private Placement		6,686	6,686	0	5PL
8299999. Total - Bonds - Unaffiliated Bank Loans						36,547	36,547	0	XXX
8399997. Total - Bonds - Part 3						132,513,665	119,554,729	789,704	XXX
8399999. Total - Bonds						132,513,665	119,554,729	789,704	XXX
Common Stocks - Mutual Funds									
024071 81 3	American Funds American Balance		09/30/2020	Prudential Securities Inc.	14,594.190	422,678	XXX	0	
06828M 87 6	Baron Funds Emerging Markets Institution		09/29/2020	Prudential Securities Inc.	1,221.900	19,007	XXX	0	
233203 84 3	DFA US TARGETED VALUE Small Cap I		09/30/2020	Prudential Securities Inc.	15,098.090	461,917	XXX	0	
277907 70 5	Eaton Vance Inc Inc Fd Bostn-R6		09/30/2020	Prudential Securities Inc.	1,685.740	9,166	XXX	0	
411512 52 8	Harbor Funds Capital Appreciation		09/30/2020	Prudential Securities Inc.	1,031.930	101,857	XXX	0	
55273H 35 3	MFS Value Fund R6		09/30/2020	Prudential Securities Inc.	967.920	39,329	XXX	0	
89154Q 15 8	Touchstone Funds International Equity Cl		09/30/2020	Prudential Securities Inc.	34,554.240	502,703	XXX	0	
89154Q 27 3	Touchstone Funds Large Cap Focused Fund		09/30/2020	Prudential Securities Inc.	10,742.620	493,923	XXX	0	
921909 78 4	Vanguard Total Intl Stock Inde		09/29/2020	Prudential Securities Inc.	81.950	9,225	XXX	0	
921937 60 3	Vanguard Total Bond Market Ind		09/30/2020	Prudential Securities Inc.	670.620	7,863	XXX	0	
922040 10 0	Vanguard Institutional Index I		09/30/2020	Prudential Securities Inc.	254.070	77,055	XXX	0	
922908 88 4	Vanguard Extended Market Index		09/30/2020	Prudential Securities Inc.	760.420	74,442	XXX	0	
957663 66 9	Western Asset Funds Core Plus Bond I		09/30/2020	Prudential Securities Inc.	1,355.970	16,947	XXX	0	
9499999. Total - Common Stocks - Mutual Funds						2,236,112	XXX	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
9799997. Total - Common Stocks - Part 3						2,236,112	XXX	0	XXX
9799999. Total - Common Stocks						2,236,112	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						2,236,112	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						134,749,777	XXX	789,704	XXX

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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																					
36194S PD 4	Government National Mortgage A AU4920		09/01/2020	Paydown		43,768	43,768	44,575	44,475	0	(707)	0	(707)	0	43,768	0	0	0	881	09/15/2041	1
3620A7 ZK 4	Government National Mortgage A 721746		09/01/2020	Paydown		417,199	417,199	436,332	435,114	0	(17,915)	0	(17,915)	0	417,199	0	0	0	10,829	08/15/2040	1
36225A WN 6	Government Natl Mtg Assn Pool 780653 6		09/01/2020	Paydown		5,933	5,933	5,911	5,914	0	19	0	19	0	5,933	0	0	0	254	10/15/2027	1
36241L UE 4	Government National Mortgage A GN 783281		09/01/2020	Paydown		631,330	631,330	673,748	670,717	0	(39,387)	0	(39,387)	0	631,330	0	0	0	18,935	07/15/2040	1
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL		09/01/2020	Paydown		0	0	1,150	1,054	0	(1,054)	0	(1,054)	0	0	0	0	0	115	10/16/2048	1
38374E DL 8	Government Natl Mtg Assn REMIC Ser 200		09/01/2020	Paydown		199,503	199,503	201,186	199,930	0	(427)	0	(427)	0	199,503	0	0	0	7,374	11/16/2033	1
38374N HE 0	Government Natl Mtg Assn REMIC Ser 200		09/01/2020	Paydown		901,045	901,045	921,873	910,738	0	(9,692)	0	(9,692)	0	901,045	0	0	0	37,738	06/20/2036	1
38374U AR 2	Government Natl Mtg Assn REMIC Ser 200		09/01/2020	Paydown		2,502,337	2,502,337	2,496,863	2,496,600	0	5,737	0	5,737	0	2,502,337	0	0	0	73,956	03/20/2039	1
38374U WN 7	Government Natl Mtg Assn REMIC Ser 200		09/01/2020	Paydown		319,064	319,064	316,211	317,035	0	2,028	0	2,028	0	319,064	0	0	0	10,554	06/20/2039	1
38374X TY 1	Government National Mortgage A REMIC Se		09/01/2020	Paydown		240,555	240,555	239,804	239,911	0	645	0	645	0	240,555	0	0	0	7,188	04/20/2039	1
38375D Z7 6	Government Natl Mtg Assn REMIC Ser 200		09/01/2020	Paydown		3,565,100	3,565,100	3,514,966	3,540,659	0	24,441	0	24,441	0	3,565,100	0	0	0	101,606	07/16/2039	1
38376J DQ 4	Government Natl Mtg Assn REMIC Ser 200		09/01/2020	Paydown		377,784	377,784	365,801	374,588	0	3,196	0	3,196	0	377,784	0	0	0	10,082	09/16/2024	1
38376W D7 7	Government Natl Mtg Assn REMIC Ser 201		07/01/2020	Paydown		325,522	325,522	334,067	325,917	0	(395)	0	(395)	0	325,522	0	0	0	8,545	12/20/2038	1
38381V BT 6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019		09/16/2020	Paydown		3,012,652	3,012,652	3,011,240	3,011,289	0	1,363	0	1,363	0	3,012,652	0	0	0	26,775	04/16/2049	1
912828 NT 3	United States Treasury 2.625% 08/15/20		08/15/2020	Maturity		130,000	130,000	136,338	130,748	0	(748)	0	(748)	0	130,000	0	0	0	3,413	08/15/2020	1
0599999.	Total - Bonds - U.S. Government					12,671,792	12,671,792	12,700,065	12,704,689	0	(32,896)	0	(32,896)	0	12,671,792	0	0	0	318,245	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
199098 AM 6	COLUMBUS-FRANKLIN CNTY OHIO 5.150% 08/		08/15/2020	Maturity		3,230,000	3,230,000	3,230,000	3,230,000	0	0	0	0	0	3,230,000	0	0	0	166,345	08/15/2020	1FE
31283G 3V 7	Federal Home Ln Mtg Corp Pool G00812 6		09/01/2020	Paydown		753	753	767	758	0	(5)	0	(5)	0	753	0	0	0	33	04/01/2026	1
3128M7 T9 7	FREDDIE MAC G05676 4.000% 11/01/39		09/01/2020	Paydown		908,441	908,441	949,888	945,054	0	(36,613)	0	(36,613)	0	908,441	0	0	0	24,583	11/01/2039	1
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40		09/01/2020	Paydown		1,380,563	1,380,563	1,346,265	1,349,632	0	30,931	0	30,931	0	1,380,563	0	0	0	32,177	11/01/2040	1
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42		09/01/2020	Paydown		826,855	826,855	844,297	842,363	0	(15,507)	0	(15,507)	0	826,855	0	0	0	16,683	04/01/2042	1
3128MJ VM 9	Federal Home Loan Mtg Corp G08619 3.0		09/01/2020	Paydown		71,730	71,730	73,423	73,311	0	(1,580)	0	(1,580)	0	71,730	0	0	0	1,434	12/01/2044	1
3128S2 RN 3	FREDDIE MAC T61393 3.000% 10/01/42		09/01/2020	Paydown		27,747	27,747	28,506	28,448	0	(701)	0	(701)	0	27,747	0	0	0	555	10/01/2042	1
3128S2 SG 7	FREDDIE MAC T61419 3.000% 11/01/42		09/01/2020	Paydown		441,030	441,030	453,090	451,999	0	(10,969)	0	(10,969)	0	441,030	0	0	0	8,810	11/01/2042	1
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42		09/01/2020	Paydown		127,686	127,686	131,178	130,674	0	(2,987)	0	(2,987)	0	127,686	0	0	0	2,437	11/01/2042	1
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43		09/01/2020	Paydown		344,769	344,769	341,536	341,836	0	2,932	0	2,932	0	344,769	0	0	0	5,870	01/01/2043	1
312931 A6 5	FREDDIE MAC A84529 4.500% 02/01/39		09/01/2020	Paydown		128,333	128,333	125,125	125,902	0	2,431	0	2,431	0	128,333	0	0	0	3,414	02/01/2039	1
312933 A7 9	FREDDIE MAC A86330 4.500% 05/01/39		09/01/2020	Paydown		330,670	330,670	322,403	323,158	0	7,512	0	7,512	0	330,670	0	0	0	9,464	05/01/2039	1
3132GR HF 1	FREDDIE MAC Q06230 3.500% 02/01/42		09/01/2020	Paydown		482,303	482,303	500,164	497,379	0	(15,075)	0	(15,075)	0	482,303	0	0	0	10,884	02/01/2042	1

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42	..	09/01/2020.	Paydown		965,234	965,234	996,302	992,650	0	(27,416)	0	(27,416)	0	965,234	0	0	0	22,356	04/01/2042.	1
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206 2.5	..	09/01/2020.	Paydown		1,157,466	1,157,466	1,130,700	1,133,062	0	24,404	0	24,404	0	1,157,466	0	0	0	19,106	01/01/2043.	1
3136AC 7M 7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS	..	09/01/2020.	Paydown		139,322	139,322	142,167	141,661	0	(2,339)	0	(2,339)	0	139,322	0	0	0	4,065	02/25/2043.	1
3136AX NU 5	FANNIE MAE SERIES 201757 CLASS FA 0.54	..	09/25/2020.	Paydown		419,617	419,617	417,519	417,661	0	1,956	0	1,956	0	419,617	0	0	0	3,578	08/25/2057.	1
3136B3 4D 9	FANNIE MAE SERIES 20199 CLASS GF 0.596	..	09/25/2020.	Paydown		1,252,829	1,252,829	1,250,969	1,251,349	0	1,480	0	1,480	0	1,252,829	0	0	0	11,010	03/25/2049.	1
3136B3 N2 2	FANNIE MAE SERIES 201910 CLASS F 0.596	..	09/25/2020.	Paydown		1,801,466	1,801,466	1,798,933	1,799,086	0	2,380	0	2,380	0	1,801,466	0	0	0	16,161	03/25/2049.	1
3136B4 VX 3	Fannie mae SERIES 201926 CLASS FM 0.59	..	09/25/2020.	Paydown		636,306	636,306	635,511	635,689	0	617	0	617	0	636,306	0	0	0	5,624	06/25/2049.	1
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375	..	09/01/2020.	Paydown		595,907	595,907	564,994	583,994	0	11,912	0	11,912	0	595,907	0	0	0	15,855	11/15/2040.	1
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	..	09/01/2020.	Paydown		1,620,375	1,620,375	1,629,490	1,622,896	0	(2,521)	0	(2,521)	0	1,620,375	0	0	0	43,623	02/15/2042.	1
3137FL YN 8	FREDDIE MAC SERIES KF61 CLASS A 0.676%	..	09/25/2020.	Paydown		1,982	1,982	1,982	1,982	0	0	0	0	0	1,982	0	0	0	21	03/25/2029.	1
31384U WS 9	Federal Natl Mtg Assn Pool 534457 6.50	..	09/01/2020.	Paydown		14,291	14,291	14,325	14,270	0	21	0	21	0	14,291	0	0	0	618	10/01/2028.	1
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43	..	09/01/2020.	Paydown		277,141	277,141	273,028	273,344	0	3,797	0	3,797	0	277,141	0	0	0	5,478	01/01/2043.	1
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45	..	09/01/2020.	Paydown		48,417	48,417	52,775	52,179	0	(3,762)	0	(3,762)	0	48,417	0	0	0	1,277	03/01/2045.	1
3138L6 4X 3	Fannie Mae AM6237 4.150% 07/01/44	..	09/01/2020.	Paydown		34,143	34,143	35,631	35,401	0	(1,258)	0	(1,258)	0	34,143	0	0	0	957	07/01/2044.	1
3138L6 5P 9	Fannie Mae 4.130% 07/01/44	..	09/01/2020.	Paydown		27,787	27,787	30,896	30,454	0	(2,667)	0	(2,667)	0	27,787	0	0	0	765	07/01/2044.	1
3138L7 AD 8	Fannie Mae 3.750% 08/01/34	..	09/01/2020.	Paydown		36,754	36,754	37,236	37,101	0	(347)	0	(347)	0	36,754	0	0	0	931	08/01/2034.	1
3138L7 W2 8	Fannie Mae 4.090% 11/01/39	..	09/01/2020.	Paydown		16,974	16,974	18,483	18,224	0	(1,250)	0	(1,250)	0	16,974	0	0	0	469	11/01/2039.	1
3138L8 W8 3	FNMA 3.410% 01/01/32	..	09/01/2020.	Paydown		18,358	18,358	19,172	18,945	0	(587)	0	(587)	0	18,358	0	0	0	422	01/01/2032.	1
3138LH 5J 9	Fannie mae AN5348 3.700% 04/01/47	..	09/01/2020.	Paydown		39,621	39,621	39,918	39,899	0	(278)	0	(278)	0	39,621	0	0	0	989	04/01/2047.	1
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45	..	09/01/2020.	Paydown		16,433	16,433	15,803	15,833	0	600	0	600	0	16,433	0	0	0	377	12/01/2045.	1
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42	..	09/01/2020.	Paydown		509,163	509,163	522,290	520,786	0	(11,623)	0	(11,623)	0	509,163	0	0	0	9,696	08/01/2042.	1
3138NY W3 5	Fannie Mae AR2465 2.500% 01/01/43	..	09/01/2020.	Paydown		552,283	552,283	558,151	557,625	0	(5,342)	0	(5,342)	0	552,283	0	0	0	9,351	01/01/2043.	1
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43	..	09/01/2020.	Paydown		88,933	88,933	87,210	87,374	0	1,559	0	1,559	0	88,933	0	0	0	1,870	02/01/2043.	1
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44	..	09/01/2020.	Paydown		24,784	24,784	27,034	26,919	0	(2,135)	0	(2,135)	0	24,784	0	0	0	743	10/01/2044.	1
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8	..	09/01/2020.	Paydown		6,098	6,098	6,248	6,173	0	(75)	0	(75)	0	6,098	0	0	0	248	12/25/2032.	1
31392U RR 7	Federal Home Ln Mtg Corp REMIC Ser 250	..	09/01/2020.	Paydown		68,601	68,601	69,952	69,411	0	(810)	0	(810)	0	68,601	0	0	0	2,671	09/15/2032.	1
31393C PX 5	Federal Natl Mtg Assn REMIC Ser 2003-5	..	09/01/2020.	Paydown		78,054	78,054	78,298	77,995	0	59	0	59	0	78,054	0	0	0	2,893	06/25/2033.	1
31394B 5Q 3	Federal Natl Mtg Assn REMIC Ser 2005-7	..	09/01/2020.	Paydown		218,949	218,949	214,816	216,280	0	2,669	0	2,669	0	218,949	0	0	0	9,128	02/25/2035.	1
31394D YS 3	Federal Natl Mtg Assn REMIC Ser 2005-5	..	09/01/2020.	Paydown		831,431	831,431	831,561	829,533	0	1,898	0	1,898	0	831,431	0	0	0	30,956	05/25/2035.	1
31394L JD 5	Federal Home Ln Mtg Corp SERIES 2691 CLA	..	09/01/2020.	Paydown		180,161	180,161	179,412	179,452	0	709	0	709	0	180,161	0	0	0	5,510	10/15/2033.	1
31394R LB 3	Federal Home Ln Mtg Corp REMIC Ser 275	..	09/01/2020.	Paydown		863,679	863,679	855,894	858,285	0	5,394	0	5,394	0	863,679	0	0	0	28,712	02/15/2034.	1
31395B DF 7	Federal Natl Mtg Assn REMIC Ser 2006-9	..	09/01/2020.	Paydown		72,831	72,831	69,713	70,404	0	2,427	0	2,427	0	72,831	0	0	0	2,769	03/25/2036.	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	Foreign	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
31395D BL 2	Federal Natl Mtg Assn REMIC Ser 2006-4		09/01/2020.	Paydown		143,837	143,837	141,455	142,423	0	1,414	0	1,414	0	143,837	0	0	0	5,746	05/25/2036.	1
31395D SY 6	Federal Natl Mtg Assn REMIC Ser 2006-3		09/01/2020.	Paydown		71,170	71,170	70,069	70,370	0	800	0	800	0	71,170	0	0	0	2,947	05/25/2036.	1
31395E UL 9	Federal Home Ln Mtg Corp REMIC Ser 284		09/01/2020.	Paydown		47,544	47,544	48,262	48,216	0	(672)	0	(672)	0	47,544	0	0	0	1,973	08/15/2034.	1
31395J ZL 3	Federal Home Ln Mtg Corp REMIC Ser 289		09/01/2020.	Paydown		216,158	216,158	219,130	217,306	0	(1,148)	0	(1,148)	0	216,158	0	0	0	7,227	11/15/2034.	1
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5		09/01/2020.	Paydown		30,381	30,381	31,236	30,980	0	(599)	0	(599)	0	30,381	0	0	0	1,316	07/25/2036.	1
31395P WU 2	Federal Home Ln Mtg Corp REMIC Ser 295		09/01/2020.	Paydown		243,157	243,157	243,195	242,855	0	302	0	302	0	243,157	0	0	0	8,693	03/15/2035.	1
31395V GT 0	Federal Home Ln Mtg Corp REMIC Ser 298		09/01/2020.	Paydown		316,950	316,950	318,337	316,945	0	5	0	5	0	316,950	0	0	0	11,114	06/15/2035.	1
31395W MR 5	Federal Home Ln Mtg Corp REMIC Ser 300		09/01/2020.	Paydown		351,385	351,385	356,216	353,048	0	(1,663)	0	(1,663)	0	351,385	0	0	0	11,798	07/15/2035.	1
31395X N4 3	Federal Home Ln Mtg Corp REMIC Ser 301		09/01/2020.	Paydown		167,982	167,982	166,249	167,074	0	908	0	908	0	167,982	0	0	0	5,574	08/15/2035.	1
31396F G4 9	Federal Home Ln Mtg Corp REMIC Ser 306		09/01/2020.	Paydown		386,467	386,467	370,747	371,737	0	14,729	0	14,729	0	386,467	0	0	0	11,911	11/15/2035.	1
31396J 2V 6	Federal Home Ln Mtg Corp REMIC Ser 312		09/01/2020.	Paydown		70,107	70,107	69,076	69,566	0	541	0	541	0	70,107	0	0	0	2,662	03/15/2036.	1
31396K FU 1	Federal Natl Mtg Assn REMIC Ser 2006-7		09/01/2020.	Paydown		273,835	273,835	279,110	276,194	0	(2,360)	0	(2,360)	0	273,835	0	0	0	11,422	08/25/2036.	1
31396K G4 8	Federal Natl Mtg Assn REMIC Ser 2006-8		09/01/2020.	Paydown		82,945	82,945	83,480	82,894	0	51	0	51	0	82,945	0	0	0	3,940	09/25/2036.	1
31396K L3 4	Federal Natl Mtg Assn REMIC Ser 2006-8		09/01/2020.	Paydown		7,630	7,630	7,801	7,744	0	(115)	0	(115)	0	7,630	0	0	0	330	09/25/2036.	1
31396L CS 7	Federal Natl Mtg Assn REMIC Ser 2006-9		09/01/2020.	Paydown		2,607	2,607	2,643	2,632	0	(25)	0	(25)	0	2,607	0	0	0	113	10/25/2046.	1
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1		09/01/2020.	Paydown		128,404	128,404	127,922	127,891	0	513	0	513	0	128,404	0	0	0	4,874	08/25/2036.	1
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6		09/01/2020.	Paydown		230,661	230,661	217,398	223,955	0	6,705	0	6,705	0	230,661	0	0	0	6,160	09/25/2029.	1
31396T SL 8	Federal Home Ln Mtg Corp REMIC Ser 317		09/01/2020.	Paydown		42,564	42,564	42,445	42,450	0	114	0	114	0	42,564	0	0	0	1,665	06/15/2036.	1
31396T UC 5	Federal Home Ln Mtg Corp REMIC Ser 317		09/01/2020.	Paydown		274,815	274,815	275,888	274,993	0	(178)	0	(178)	0	274,815	0	0	0	11,780	06/15/2036.	1
31396V X9 4	Federal Natl Mtg Assn REMIC Ser 2007-3		09/01/2020.	Paydown		45,187	45,187	42,433	43,932	0	1,254	0	1,254	0	45,187	0	0	0	1,860	05/25/2037.	1
31396W UB 0	Federal Natl Mtg Assn REMIC Ser 2007-6		09/01/2020.	Paydown		54,980	54,980	51,568	53,095	0	1,885	0	1,885	0	54,980	0	0	0	2,153	07/25/2037.	1
31396X HW 7	Federal Natl Mtg Assn REMIC Ser 2007-7		09/01/2020.	Paydown		67,988	67,988	66,554	67,154	0	835	0	835	0	67,988	0	0	0	2,728	08/25/2037.	1
31397A 6C 2	Federal Home Ln Mtg Corp REMIC Ser 3209		09/01/2020.	Paydown		151,208	151,208	145,838	148,137	0	3,071	0	3,071	0	151,208	0	0	0	4,933	08/15/2036.	1
31397H ZK 7	Federal Home Ln Mtg Corp REMIC Ser 332		09/01/2020.	Paydown		249,929	249,929	250,514	249,741	0	188	0	188	0	249,929	0	0	0	10,057	06/15/2037.	1
31397L C8 0	Federal Natl Mtg Assn REMIC Ser 2008-5		09/01/2020.	Paydown		82,422	82,422	78,089	80,362	0	2,060	0	2,060	0	82,422	0	0	0	3,022	03/25/2038.	1
31397P V3 1	Federal Home Ln Mtg Corp REMIC Ser 340		09/01/2020.	Paydown		236,750	236,750	235,713	235,653	0	1,097	0	1,097	0	236,750	0	0	0	7,243	01/15/2038.	1
31397Q W5 3	Federal Natl Mtg Assn REMIC Ser 2010-1		09/01/2020.	Paydown		1,010,013	1,010,013	1,003,701	1,005,878	0	4,135	0	4,135	0	1,010,013	0	0	0	26,871	01/25/2031.	1
31397R ZH 2	Federal Home Ln Mtg Corp REMIC Ser 344		09/01/2020.	Paydown		237,182	237,182	226,805	231,314	0	5,868	0	5,868	0	237,182	0	0	0	7,025	04/15/2038.	1
31398F 5C 1	Federal Home Ln Mtg Corp REMIC Ser 200		09/01/2020.	Paydown		645,588	645,588	614,922	633,212	0	12,375	0	12,375	0	645,588	0	0	0	21,404	10/25/2039.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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
31398K KJ 8	Federal Home Ln Mtg Corp REMIC Ser 3591	..	09/01/2020.	Paydown		207,469	207,469	203,320	206,193	0	1,276	0	1,276	0	207,469	0	0	0	5,522	10/15/2024.	1
31398K ZC 7	Federal Home Ln Mtg Corp REMIC Ser 359	..	09/01/2020.	Paydown		295,746	295,746	286,272	292,406	0	3,340	0	3,340	0	295,746	0	0	0	8,737	10/15/2037.	1
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13	..	09/25/2020.	Paydown		0	0	78,617	71,548	0	(71,548)	0	(71,548)	0	0	0	0	0	13,892	12/25/2040.	1
31398W 5J 9	Federal Home Ln Mtg Corp REMIC Ser 362	..	09/01/2020.	Paydown		285,770	285,770	287,556	286,420	0	(650)	0	(650)	0	285,770	0	0	0	9,534	01/15/2040.	1
31398W V4 3	Federal Home Ln Mtg Corp REMIC Ser 365	..	09/01/2020.	Paydown		1,438,835	1,438,835	1,492,117	1,439,044	0	(209)	0	(209)	0	1,438,835	0	0	0	46,664	10/15/2029.	1
31405F D4 1	Federal Natl Mtg Assn Pool 787723 6.50..	..	09/01/2020.	Paydown		5,295	5,295	5,518	5,478	0	(183)	0	(183)	0	5,295	0	0	0	230	01/01/2033.	1
31407B TX 7	Federal Natl Mtg Assn Pool 825966 5.00..	..	09/01/2020.	Paydown		25,247	25,247	23,671	23,869	0	1,378	0	1,378	0	25,247	0	0	0	785	07/01/2035.	1
31412P CF 6	Federal Natl Mtg Assn 930770 4.500% 0.	..	09/01/2020.	Paydown		128,767	128,767	126,312	126,914	0	1,853	0	1,853	0	128,767	0	0	0	3,698	03/01/2029.	1
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42	..	09/01/2020.	Paydown		758,238	758,238	776,720	774,204	0	(15,966)	0	(15,966)	0	758,238	0	0	0	12,751	11/01/2042.	1
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43	..	09/01/2020.	Paydown		394,125	394,125	385,319	386,017	0	8,108	0	8,108	0	394,125	0	0	0	7,760	02/01/2043.	1
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39	..	09/01/2020.	Paydown		202,277	202,277	206,576	206,191	0	(3,914)	0	(3,914)	0	202,277	0	0	0	6,648	07/01/2039.	1
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42	..	09/01/2020.	Paydown		372,463	372,463	371,706	371,707	0	756	0	756	0	372,463	0	0	0	7,712	03/01/2042.	1
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1	..	09/01/2020.	Paydown		2,306,456	2,306,456	2,330,962	2,328,221	0	(21,765)	0	(21,765)	0	2,306,456	0	0	0	35,809	12/01/2042.	1
31419B 7B 5	Fannie Mae AE1789 4.000% 10/01/40	..	09/01/2020.	Paydown		597,922	597,922	605,583	604,472	0	(6,550)	0	(6,550)	0	597,922	0	0	0	15,821	10/01/2040.	1
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40	..	09/01/2020.	Paydown		265,368	265,368	251,457	252,299	0	13,069	0	13,069	0	265,368	0	0	0	6,096	09/01/2040.	1
35563C AJ 7	Freddie Mac Military Housing SERIES 2015	..	09/25/2020.	Paydown		6,277	6,277	6,862	7,923	0	(1,646)	0	(1,646)	0	6,277	0	0	0	349	10/25/2052.	1
35563C AS 7	Freddie Mac Military Housing SERIES 2015	..	09/25/2020.	Paydown		47,451	47,451	52,901	52,845	0	(5,394)	0	(5,394)	0	47,451	0	0	0	1,452	11/25/2052.	1
69848A AA 6	PANHANDLE TX ECON DEV CORP LEA 3.985%	..	07/15/2020.	Redemption 100.0000		27,990	27,990	27,990	27,990	0	0	0	0	0	27,990	0	0	0	1,115	07/15/2048.	1FE
911760 JT 4	US Dept Veterans Affairs Vendee Mtg Tr 1.	..	09/01/2020.	Paydown		15,247	15,247	15,244	15,236	0	11	0	11	0	15,247	0	0	0	757	04/15/2026.	1
92261U AC 8	VA Vende Mtg Trust REMIC Ser 2008-1 C	..	09/01/2020.	Paydown		0	0	35,444	29,749	0	(29,749)	0	(29,749)	0	0	0	0	0	3,469	01/15/2037.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					34,167,059	34,167,059	34,309,998	34,282,908	0	(115,852)	0	(115,852)	0	34,167,059	0	0	0	928,260	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22	..	09/30/2020.	Redemption 100.0000		214,000	214,000	214,000	214,000	0	0	0	0	0	214,000	0	0	0	11,026	06/30/2022.	5
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33	..	09/30/2020.	Redemption 100.0000		79,382	79,382	79,382	79,382	0	0	0	0	0	79,382	0	0	0	2,780	06/30/2033.	2FE
023761 AA 7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/	..	08/15/2020.	Redemption 100.0000		47,500	47,500	47,797	47,739	0	(12)	0	(12)	0	47,727	0	(227)	(227)	1,734	02/15/2029.	2FE
02378W AA 7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26	..	08/15/2020.	Redemption 100.0000		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	3,360	02/15/2025.	3FE
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20	..	09/01/2020.	Paydown		84,104	84,104	81,962	82,277	0	1,827	0	1,827	0	84,104	0	0	0	1,506	09/25/2045.	1FM
04004# AA 2	Center Operating Company AKA Dallas Aren	..	09/30/2020.	Redemption 100.0000		152,464	152,464	152,464	152,464	0	0	0	0	0	152,464	0	0	0	9,568	09/30/2023.	2FE
05577@ AG 5	BNSF RAILWAY Series A Note AR-34 6.550	..	08/26/2020.	Redemption 100.0000		46,454	46,454	46,454	46,454	0	0	0	0	0	46,454	0	0	0	3,054	02/26/2021.	1FE

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05577@ AH 3	BNSF RAILWAY Series B Note BR-34 6.550	..	08/26/2020.	Redemption 100.0000		44,709	44,709	44,709	44,709	0	0	0	0	0	44,709	0	0	0	2,939	02/26/2021.	1FE
05577@ AJ 9	BNSF RAILWAY Series C Note CR-34 6.550	..	08/26/2020.	Redemption 100.0000		13,569	13,569	13,569	13,569	0	0	0	0	0	13,569	0	0	0	871	02/26/2021.	1FE
05577@ AK 6	BNSF RAILWAY Series D Note DR-34 6.550	..	08/26/2020.	Redemption 100.0000		13,964	13,964	13,964	13,964	0	0	0	0	0	13,964	0	0	0	918	02/26/2021.	1FE
05577@ AM 2	BNSF RAILWAY Series E Note ER-34 6.550	..	08/26/2020.	Redemption 100.0000		5,536	5,536	5,536	5,536	0	0	0	0	0	5,536	0	0	0	356	02/26/2021.	1FE
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus	..	09/15/2020.	Redemption 100.0000		11,199	11,199	11,199	11,199	0	0	0	0	0	11,199	0	0	0	264	11/15/2032.	1
07388P AM 3	Bear Stearns Comm Mtg Sec REMIC Ser 20	..	07/01/2020.	Paydown		6,395,726	6,395,726	5,871,077	6,395,726	0	0	0	0	0	6,395,726	0	0	0	200,421	12/11/2038.	1FM
08861@ AA 7	Walgreen Company 6.043% 08/15/31	..	09/15/2020.	Redemption 100.0000		33,403	33,403	33,403	33,403	0	0	0	0	0	33,403	0	0	0	1,348	08/15/2031.	2Z
11043X AA 1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/3	..	09/15/2020.	Redemption 100.0000		6,564	6,564	6,847	6,845	0	(23)	0	(23)	0	6,823	0	(259)	(259)	162	12/15/2032.	1FE
12505J AA 1	CBL & ASSOCIATES LP 5.250% 12/01/23	..	09/29/2020.	Various		1,792,575	4,640,000	1,339,336	4,622,149	0	2,067	3,284,880	(3,282,813)	0	1,339,336	0	453,239	453,239	121,800	12/01/2023.	6FE
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20	..	09/01/2020.	Paydown		272,978	272,978	276,764	276,293	0	(3,315)	0	(3,315)	0	272,978	0	0	0	10,026	04/15/2044.	1FM
12647P AA 6	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	..	09/01/2020.	Paydown		535,433	535,433	536,520	536,338	0	(905)	0	(905)	0	535,433	0	0	0	10,570	08/25/2043.	1FM
12649R BF 8	Credit Suisse Mortgage Trust Series 2015	..	09/01/2020.	Paydown		86,591	86,591	88,106	87,750	0	(1,160)	0	(1,160)	0	86,591	0	0	0	2,031	02/25/2045.	1FM
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3	..	09/15/2020.	Redemption 100.0000		4,572	4,572	4,572	4,572	0	0	0	0	0	4,572	0	0	0	99	03/31/2044.	1
14155# AA 8	Cardinals Ballpark LLC 5.770% 09/30/27	..	09/30/2020.	Redemption 100.0000		211,022	211,022	211,022	211,022	0	0	0	0	0	211,022	0	0	0	12,176	09/30/2027.	2Z
144285 AJ 2	Carpenter Technology 5.200% 07/15/21	..	08/24/2020.	Call 104.1960		2,083,920	2,000,000	1,996,700	1,999,389	0	251	0	251	0	1,999,640	0	360	360	199,187	07/15/2021.	3FE
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-	..	09/01/2020.	Paydown		270,538	270,538	264,958	267,249	0	3,288	0	3,288	0	270,538	0	0	0	7,201	02/10/2051.	1FM
205887 BL 5	Conagra Inc 4.950% 08/15/20	..	08/15/2020.	Maturity		2,569,000	2,569,000	2,569,000	2,569,000	0	0	0	0	0	2,569,000	0	0	0	127,166	08/15/2020.	2FE
219023 AF 5	Ingredion Inc 4.625% 11/01/20	..	07/09/2020.	Call 101.3056		1,013,056	1,000,000	996,000	999,605	0	246	0	246	0	999,850	0	150	150	44,917	11/01/2020.	2FE
22944@ AA 9	Fusco Park Street Series 2008 A-1 6.46	..	09/15/2020.	Redemption 100.0000		251,425	251,425	251,425	251,425	0	0	0	0	0	251,425	0	0	0	10,745	07/15/2026.	1Z
22959# AA 9	CSOLAR IV SOUTH No. R-16 5.371% 09/30/	..	09/30/2020.	Redemption 100.0000		77,932	77,932	77,932	77,932	0	0	0	0	0	77,932	0	0	0	3,139	09/30/2038.	2PL
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS	..	08/20/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	227	11/20/2047.	2FE
25389J AK 2	DIGITAL REALTY TRUST LP 3.625% 10/01/2	..	08/03/2020.	Call 106.0018		2,120,036	2,000,000	1,890,720	1,959,740	0	8,205	0	8,205	0	1,967,945	0	32,055	32,055	180,855	10/01/2022.	2FE
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201	..	07/25/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	243	07/25/2048.	2FE
29717P AD 9	ESSEX PORTFOLIO LP 3.625% 08/15/22	..	09/14/2020.	Call 105.9698		5,298,489	5,000,000	4,949,500	4,984,900	0	3,910	0	3,910	0	4,988,809	0	11,191	11,191	494,339	08/15/2022.	2FE
33632$ UJ 4	Phillips Petroleum Alaska 7.950% 12/10	..	09/10/2020.	Redemption 100.0000		197,000	197,000	197,000	197,000	0	0	0	0	0	197,000	0	0	0	10,447	12/10/2020.	1
348609 AG 3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/	..	09/15/2020.	Call 100.0000		10,000	10,000	12,050	12,032	0	(22)	0	(22)	0	12,010	0	(2,010)	(2,010)	608	03/15/2050.	1FE

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	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
37247D AP 1	Genworth Financial Inc 7.625% 09/24/21		08/04/2020	Various		1,002,235	1,000,000	900,000	975,975	0	7,810	0	7,810	0	983,786	0	18,449	18,449	65,797	09/24/2021	4FE
38081E AA 9	Golden Bear SERIES 20161A CLASS A 3.75		09/22/2020	Paydown		360,894	360,894	360,894	360,894	0	0	0	0	0	360,894	0	0	0	13,534	09/20/2047	1FE
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B		08/15/2020	Paydown		28	28	28	0	0	0	0	0	0	28	0	0	0	0	04/15/2055	1
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B		09/15/2020	Paydown		759	759	759	0	0	0	0	0	0	759	0	0	0	3	04/15/2055	1FE
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A		09/15/2020	Paydown		65,811	65,811	65,850	65,850	0	(39)	0	(39)	0	65,811	0	0	0	1,652	10/15/2052	1FE
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A		09/20/2020	Paydown		315,164	315,164	322,958	322,779	0	(7,615)	0	(7,615)	0	315,164	0	0	0	9,653	09/20/2047	1FE
40428H PB 2	HSBC USA INC 5.000% 09/27/20		09/27/2020	Maturity		5,550,000	5,550,000	5,443,773	5,539,848	0	10,152	0	10,152	0	5,550,000	0	0	0	277,500	09/27/2020	1FE
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		09/20/2020	Paydown		207,431	207,431	207,338	207,342	0	89	0	89	0	207,431	0	0	0	5,753	09/20/2040	1FE
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A		09/20/2020	Paydown		298,294	298,294	298,268	298,268	0	26	0	26	0	298,294	0	0	0	8,638	09/20/2041	1FE
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A		09/20/2020	Paydown		359,571	359,571	359,454	359,458	0	114	0	114	0	359,571	0	0	0	9,674	09/20/2041	1FE
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		09/22/2020	Paydown		108,484	108,484	111,194	111,101	0	(2,617)	0	(2,617)	0	108,484	0	0	0	3,040	09/20/2042	1FE
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		09/20/2020	Paydown		105,566	105,566	108,191	108,142	0	(2,576)	0	(2,576)	0	105,566	0	0	0	3,049	09/20/2048	1FE
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		09/20/2020	Paydown		120,010	120,010	120,002	120,002	0	8	0	8	0	120,010	0	0	0	3,695	09/20/2041	1FE
466365 AC 7	Jack in the Box Funding LLC SERIES 20191		08/25/2020	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	93	08/25/2049	2FE
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		09/01/2020	Paydown		142,279	142,279	141,946	141,954	0	325	0	325	0	142,279	0	0	0	2,822	07/25/2043	1FM
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20		09/11/2020	Paydown		36,615	36,615	35,980	36,138	0	477	0	477	0	36,615	0	0	0	1,533	04/15/2041	1FM
56602# AA 8	Marriott International Aka Marbeth Lease		09/17/2020	Redemption 100.0000		203,961	203,961	203,961	203,961	0	0	0	0	0	203,961	0	0	0	11,628	11/17/2022	2
577778 CB 7	Macys Retail Holdings Inc 6.650% 07/15		07/28/2020	Tax Free Exchange		5,001,069	5,000,000	5,003,520	5,001,202	0	(133)	0	(133)	0	5,001,069	0	0	0	444,507	07/15/2024	4FE
64072T AA 3	NEPTUNE FINCO CORP 10.875% 10/15/25		08/18/2020	Call 107.0531		1,798,492	1,680,000	1,974,000	1,815,178	0	(34,716)	0	(34,716)	0	1,780,462	0	(100,462)	(100,462)	317,939	10/15/2025	4FE
64079* AB 8	Neptune Regional Transmission 6.210% 0		09/30/2020	Redemption 100.0000		64,428	64,428	64,428	64,428	0	0	0	0	0	64,428	0	0	0	3,001	06/30/2027	1PL
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/		09/01/2020	Redemption 100.0000		7,717	7,717	8,172	8,148	0	(7)	0	(7)	0	8,142	0	(424)	(424)	421	09/01/2050	2FE
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5		09/20/2020	Paydown		386,427	386,427	386,427	386,427	0	0	0	0	0	386,427	0	0	0	13,141	09/20/2049	1FE
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5		09/20/2020	Paydown		416,389	416,389	416,389	416,389	0	0	0	0	0	416,389	0	0	0	14,160	09/20/2049	1FE
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8		09/19/2020	Paydown		603,541	603,541	603,541	603,541	0	0	0	0	0	603,541	0	0	0	22,123	09/22/2053	1FE

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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	Foreign	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
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1	..	09/19/2020.	Paydown		85,233	85,233	85,233	85,233	0	0	0	0	0	85,233	0	0	0	4,551	09/22/2053.	2FE
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8	..	09/19/2020.	Paydown		404,901	404,901	404,901	404,901	0	0	0	0	0	404,901	0	0	0	14,842	09/22/2053.	1FE
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1	..	09/19/2020.	Paydown		120,081	120,081	120,081	120,081	0	0	0	0	0	120,081	0	0	0	6,412	09/22/2053.	2FE
72703P AB 9	Planet Fitness Master Issuer SERIES 2018	..	09/05/2020.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	262	09/05/2048.	2FE
72925P AD 7	Plum Creek Timberlands 3.250% 03/15/23	..	09/28/2020.	Call 106.9350		2,138,700	2,000,000	1,991,040	1,996,863	0	694	0	694	0	1,997,558	0	2,442	2,442	206,047	03/15/2023.	2FE
750731 AA 9	Raiders FC CTL 3.744% 02/10/49	..	09/10/2020.	Redemption 100.0000		6,775	6,775	6,775	0	0	0	0	0	0	6,775	0	0	0	120	02/10/2049.	2Z
760761 AD 8	Republic Services Inc 5.250% 11/15/21	..	09/10/2020.	Call 105.6700		3,698,450	3,500,000	3,499,790	3,499,946	0	19	0	19	0	3,499,965	0	35	35	349,023	11/15/2021.	2FE
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	09/30/2020.	Redemption 100.0000		74,359	74,359	74,359	74,359	0	0	0	0	0	74,359	0	0	0	2,043	05/31/2029.	1PL
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	09/20/2020.	Paydown		445,015	445,015	403,712	411,870	0	33,145	0	33,145	0	445,015	0	0	0	3,995	05/20/2035.	1FM
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS	..	09/01/2020.	Paydown		20,710	20,710	20,710	20,710	0	0	0	0	0	20,710	0	0	0	441	07/25/2042.	1FM
82967N AU 2	SIRIUS XM RADIO INC 5.375% 04/15/25.	..	07/09/2020.	Call 102.6880		2,053,760	2,000,000	1,995,000	1,997,189	0	242	0	242	0	1,997,431	0	2,569	2,569	132,593	04/15/2025.	3FE
83546D AJ 7	Sonic Capital LLC SERIES 20201A CLASS A2	..	09/20/2020.	Paydown		2,500	2,500	2,440	0	0	60	0	60	0	2,500	0	0	0	63	01/20/2050.	2FE
84858W AA 4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/	..	08/15/2020.	Redemption 100.0000		16,770	16,770	17,351	17,339	0	(29)	0	(29)	0	17,310	0	(540)	(540)	566	02/15/2030.	1FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22	..	09/30/2020.	Redemption 100.0000		19,358	19,358	19,358	19,358	0	0	0	0	0	19,358	0	0	0	559	03/31/2033.	2PL
85208N AA 8	SPRINT SPECTRUM / SPEC I 3.360% 09/20/	..	09/20/2020.	Redemption 100.0000		187,500	187,500	187,497	187,498	0	1	0	1	0	187,499	0	1	1	4,725	09/20/2021.	2FE
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181	..	07/30/2020.	Paydown		34,364	34,364	33,857	33,867	0	497	0	497	0	34,364	0	0	0	1,369	04/30/2049.	1FE
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181	..	08/20/2020.	Paydown		116,632	116,632	116,599	116,596	0	36	0	36	0	116,632	0	0	0	4,969	11/20/2048.	1FE
871503 AH 1	Symantec Corporation 4.200% 09/15/20	..	09/15/2020.	Maturity		2,215,000	2,215,000	2,055,188	2,200,497	0	14,503	0	14,503	0	2,215,000	0	0	0	93,030	09/15/2020.	3FE
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS	..	08/25/2020.	Paydown		750	750	798	795	0	(45)	0	(45)	0	750	0	0	0	28	05/25/2046.	2FE
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS	..	08/28/2020.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	463	11/25/2048.	2FE
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1	..	09/30/2020.	Redemption 100.0000		99,235	99,235	99,283	99,248	0	(3)	0	(3)	0	99,245	0	(10)	(10)	4,504	12/30/2023.	2FE
90363@ AB 6	USTA NATL TENNIS Series B No. 38 4.080	..	07/08/2020.	Redemption 100.0000		100,154	100,154	100,154	100,154	0	0	0	0	0	100,154	0	0	0	4,086	09/08/2039.	1FE
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/	..	07/02/2020.	Redemption 100.0000		414	414	408	411	0	0	0	0	0	411	0	3	3	24	07/02/2030.	1FE
909318 AA 5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/	..	09/01/2020.	Redemption 100.0000		57,000	57,000	54,786	54,925	0	118	0	118	0	55,043	0	1,957	1,957	1,995	03/01/2030.	1FE

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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	Foreign	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
90931C AA 6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/	..	08/25/2020.	Redemption 100.0000		69,374	69,374	70,439	70,346	0	(46)	0	(46)	0	70,300	0	(926)	(926)	2,879	08/25/2031.	1FE
90931M AA 4	UNITED AIR 2016-1 A PTT 3.450% 01/07/3	..	07/07/2020.	Redemption 100.0000		79,149	79,149	79,149	79,149	0	0	0	0	0	79,149	0	0	0	2,731	07/07/2028.	2FE
91854* AA 4	Verizon Irving TX CTL Cert No 24 3.620	..	09/15/2020.	Redemption 100.0000		36,495	36,495	36,495	36,495	0	0	0	0	0	36,495	0	0	0	883	08/15/2036.	2
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181	..	09/16/2020.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	339	02/16/2043.	1FE
94978# AH 0	CVS Corporation 7.530% 01/10/24	..	09/10/2020.	Redemption 100.0000		121,681	121,681	121,681	121,681	0	0	0	0	0	121,681	0	0	0	5,966	01/10/2024.	2
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/	..	09/15/2020.	Redemption 100.0000		9,384	9,384	12,908	12,799	0	(153)	0	(153)	0	12,646	0	(3,262)	(3,262)	633	03/15/2057.	1FE
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014	..	09/01/2020.	Paydown		498,448	498,448	516,049	515,050	0	(16,602)	0	(16,602)	0	498,448	0	0	0	12,876	06/20/2044.	1FM
98162J AN 6	WORLDWIDE PLAZA TRUST SERIES 2017WWP CLA	..	09/16/2020.	Wells Fargo		1,159,406	1,200,000	1,108,096	1,124,243	0	5,625	0	5,625	0	1,129,868	0	29,538	29,538	35,065	11/10/2036.	1FM
00908P AA 5	AIR CANADA 2017-1AA PTT 3.300% 01/15/3	A	07/15/2020.	Redemption 100.0000		9,267	9,267	8,787	8,825	0	18	0	18	0	8,843	0	424	424	306	01/15/2030.	1FE
01273P AA 0	ALBERMALE WOD PTY LTD 3.450% 11/15/29	D	09/01/2020.	Tax Free Exchange		1,496,008	1,500,000	1,495,740	1,495,774	0	234	0	234	0	1,496,008	0	0	0	24,438	11/15/2029.	2FE
34955Y AL 3	Fortress Credit BSL Limited SERIES 20181	D	08/25/2020.	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	246,885	07/23/2031.	1FE
682336 AA 0	One Eleven Funding I LTD SERIES 20171A C	D	07/12/2020.	Paydown		63,459	63,459	63,459	63,459	0	0	0	0	0	63,459	0	0	0	1,713	10/12/2035.	1FE
83379# AC 9	SODEXO No. RC-37 3.990% 03/04/24	D	08/14/2020.	Call 111.4591		10,031,320	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	1,370,470	03/04/2024.	1
92331A AG 9	Venture CDO Ltd SERIES 201728A CLASS BF	D	08/18/2020.	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	62,563	07/20/2030.	1FE
92331D AG 3	Venture CDO Ltd SERIES 201728AA CLASS B	D	08/18/2020.	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	97,421	10/20/2029.	1FE
980888 AD 3	WOOLWORTHS LIMITED 4.000% 09/22/20	D	09/22/2020.	Maturity		2,000,000	2,000,000	2,040,625	2,003,475	0	(3,475)	0	(3,475)	0	2,000,000	0	0	0	80,000	09/22/2020.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					79,687,833	80,520,317	76,381,664	80,441,699	0	20,494	3,284,880	(3,264,386)	0	77,187,318	0	444,293	444,293	5,491,317	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
44903* AC 0	Hygiena 4.984% 08/26/22	..	07/20/2020.	Redemption 100.0000		31,766	31,766	31,131	31,279	0	55	0	55	0	31,334	0	432	432	(5,690)	08/26/2022.	3PL
44971# AA 7	IMA 5.734% 05/30/24	..	06/30/2020.	Redemption 100.0000		4,628	4,628	4,581	0	0	5	0	5	0	4,585	0	43	43	165	05/30/2024.	4PL
44971# AC 3	IMA 5.734% 05/30/24	..	06/30/2020.	Redemption 100.0000		825	825	816	0	0	1	0	1	0	817	0	8	8	29	05/30/2024.	4PL
44971# AD 1	IMA 5.734% 05/30/24	..	06/30/2020.	Redemption 100.0000		844	844	836	0	0	1	0	1	0	837	0	8	8	30	05/30/2024.	4PL
44971# AE 9	IMA 5.734% 05/30/24	..	06/30/2020.	Redemption 100.0000		778	778	768	770	0	1	0	1	0	770	0	7	7	(70)	05/30/2024.	4PL
51932* AB 2	4Wall Entertainm LAV GEAR 5.734% 10/31	..	06/30/2020.	Redemption 100.0000		5,931	5,931	5,813	5,840	0	(13)	0	(13)	0	5,827	0	104	104	(1,131)	10/31/2024.	5PL
51932* AC 0	4Wall Entertainm LAV GEAR 5.734% 10/31	..	06/30/2020.	Redemption 100.0000		1,325	1,325	1,304	0	0	2	0	2	0	1,306	0	19	19	48	10/31/2024.	5PL
62887U AC 5	National Carwash Solutions NCS Holdings.	..	07/01/2020.	Redemption 100.0000		2,062	2,062	2,021	0	0	6	0	6	0	2,027	0	35	35	73	04/28/2023.	4PL
62887U AD 3	National Carwash Solutions NCS Holdings.	..	07/01/2020.	Redemption 100.0000		5,699	5,699	5,581	0	0	16	0	16	0	5,597	0	102	102	226	04/28/2023.	4PL
74063* AB 5	Riverside Radiol PREMIER IMAGING 5.902	..	06/30/2020.	Redemption 100.0000		6,522	6,522	6,508	0	0	2	0	2	0	6,510	0	12	12	231	10/21/2022.	4PL

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	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	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
74063* AD 1	Riverside Radiol PREMIER IMAGING 5.902	..	06/30/2020.	Redemption 100.0000		903	903	900	900	0	0	0	0	0	901	0	2	2	15	01/02/2025.	4PL
88583# AA 4	3Si 5.975% 06/16/23	..	06/30/2020.	Redemption 100.0000		7,597	7,597	7,445	7,473	0	10	0	10	0	7,483	0	114	114	(1,109)	06/16/2023.	3PL
8299999. Total - Bonds - Unaffiliated Bank Loans						68,880	68,880	67,704	46,262	0	86	0	86	0	67,994	0	886	886	(7,183)	XXX	XXX
8399997. Total - Bonds - Part 4						126,595,564	127,428,048	123,459,431	127,475,558	0	(128,168)	3,284,880	(3,413,048)	0	124,094,163	0	445,179	445,179	6,730,639	XXX	XXX
8399999. Total - Bonds						126,595,564	127,428,048	123,459,431	127,475,558	0	(128,168)	3,284,880	(3,413,048)	0	124,094,163	0	445,179	445,179	6,730,639	XXX	XXX
Common Stocks - Mutual Funds																					
024071 81 3	American Funds American Balance	..	09/30/2020.	Prudential Securities Inc.	807.420	23,672	XXX	22,028	9,105	(323)	0	0	(323)	0	22,028	0	1,644	1,644	261	XXX	
06828M 87 6	Baron Funds Emerging Markets Institution.	..	09/08/2020.	Prudential Securities Inc.	117.790	1,737	XXX	1,312	55	(4)	0	0	(4)	0	1,312	0	425	425	0	XXX	
233203 84 3	DFA US TARGETED VALUE Small Cap I	..	09/08/2020.	Prudential Securities Inc.	1,760.820	55,527	XXX	56,505	61,682	(5,177)	0	0	(5,177)	0	56,505	0	(978)	(978)	284	XXX	
411512 52 8	Harbor Funds Capital Appreciation	..	09/03/2020.	Prudential Securities Inc.	72.870	7,704	XXX	5,199	3,699	(52)	0	0	(52)	0	5,199	0	2,505	2,505	0	XXX	
55273H 35 3	MFS Value Fund R6	..	09/30/2020.	Prudential Securities Inc.	187.010	7,704	XXX	8,356	8,305	50	0	0	50	0	8,356	0	(651)	(651)	85	XXX	
89154Q 15 8	Touchstone Funds International Equity Cl	..	09/30/2020.	Prudential Securities Inc.	1,731.150	25,828	XXX	25,327	27,300	(1,974)	0	0	(1,974)	0	25,327	0	502	502	0	XXX	
89154Q 27 3	Touchstone Funds Large Cap Focused Fund	..	09/08/2020.	Prudential Securities Inc.	448.300	20,952	XXX	19,514	19,116	399	0	0	399	0	19,514	0	1,438	1,438	0	XXX	
921909 78 4	Vanguard Total Intl Stock Inde	..	09/30/2020.	Prudential Securities Inc.	14.110	1,582	XXX	1,523	24	0	0	0	0	0	1,523	0	60	60	21	XXX	
921937 60 3	Vanguard Total Bond Market Ind	..	09/30/2020.	Prudential Securities Inc.	4.330	50	XXX	50	0	0	0	0	0	0	50	0	0	0	0	XXX	
922040 10 0	Vanguard Institutional Index I	..	09/30/2020.	Prudential Securities Inc.	0.960	292	XXX	255	261	(19)	0	0	(19)	0	255	0	38	38	4	XXX	
922908 88 4	Vanguard Extended Market Index	..	09/30/2020.	Prudential Securities Inc.	42.150	4,148	XXX	3,655	3,738	(312)	0	0	(312)	0	3,655	0	493	493	30	XXX	
957663 66 9	Western Asset Funds Core Plus Bond I	..	09/30/2020.	Prudential Securities Inc.	24.130	300	XXX	293	289	4	0	0	4	0	293	0	7	7	7	XXX	
9499999. Total - Common Stocks - Mutual Funds						149,496	XXX	144,017	133,574	(7,408)	0	0	(7,408)	0	144,017	0	5,483	5,483	692	XXX	XXX
9799997. Total - Common Stocks - Part 4						149,496	XXX	144,017	133,574	(7,408)	0	0	(7,408)	0	144,017	0	5,483	5,483	692	XXX	XXX
9799999. Total - Common Stocks						149,496	XXX	144,017	133,574	(7,408)	0	0	(7,408)	0	144,017	0	5,483	5,483	692	XXX	XXX
9899999. Total - Preferred and Common Stocks						149,496	XXX	144,017	133,574	(7,408)	0	0	(7,408)	0	144,017	0	5,483	5,483	692	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks						126,745,060	XXX	123,603,448	127,609,132	(7,408)	(128,168)	3,284,880	(3,420,456)	0	124,238,180	0	450,662	450,662	6,731,331	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	8	2,166	270.71	0	1,600	0	4		4	(1,596)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	116	31,402	270.71	0	742	0	54		54	(688)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/13/2020	03/11/2021	704	177,647	252.34	0	4,246	0	5,469		5,469	1,223	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/13/2021	251	66,741	265.9	0	1,579	0	222		222	(1,358)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	22	5,517	250.77	0	4,400	0	212		212	(4,188)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	11	2,760	250.9	0	2,200	0	100		100	(2,100)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	65	16,972	261.11	0	325,000	0	302		302	(324,698)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	130	32,617	250.9	0	781	0	1,182		1,182	401	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	13	3,280	252.34	0	2,600	0	101		101	(2,499)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	20	5,069	253.45	0	4,000	0	162		162	(3,838)	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	10	2,659	265.9	0	2,000	0	9		9	(1,991)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	20	5,021	251.04	0	4,000	0	184		184	(3,816)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	224	56,233	251.04	0	1,347	0	2,066		2,066	719	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	341	86,426	253.45	0	2,070	0	2,756		2,756	686	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	282	70,717	250.77	0	1,698	0	2,722		2,722	1,024	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	531	138,649	261.11	0	3,321	0	2,470		2,470	(851)	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	2	48,603	24301	0	4,000	0	2,208		2,208	(1,792)	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	2	50,956	25478	0	4,000	0	1,557		1,557	(2,443)	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	2	49,281	24640	0	10,000	0	2,385		2,385	(7,615)	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2020	05/14/2021	1	23,830	23830	0	2,000	0	1,234		1,234	(766)	0	0	0	0		0001
MSCI Emerging Markets 9MSGS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/21/2019	11/20/2020	747	780,301	1045	149,400	0	0	45,207		45,207	(41,320)	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	671	690,130	1029	134,200	0	0	40,571		40,571	(42,279)	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 Items(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 9MMSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	694	756,703	1090	0	3,470,000	0	63,515		63,515	(3,406,485)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2020	05/21/2021	980	911,410	930.01	0	196,000	0	179,451		179,451	(16,549)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/21/2020	02/19/2021	809	886,114	1095	0	161,800	0	51,805		51,805	(109,995)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	884	776,364	878.24	0	176,800	0	195,895		195,895	19,095	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	714	775,304	1086	0	142,800	0	62,968		62,968	(79,832)	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	683	769,639	1127	0	136,600	0	25,309		25,309	(111,291)	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	866	695,597	803.23	0	173,200	0	246,548		246,548	73,348	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	786	869,811	1107	157,200	0	0	28,578		28,578	(35,218)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/19/2020	06/21/2021	741	742,008	1001	0	148,200	0	100,410		100,410	(47,790)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	1,122	3,681,349	3281	0	5,610,000	0	387,268		387,268	(5,222,732)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2021	836	2,384,949	2853	0	167,200	0	509,805		509,805	342,605	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	329	1,059,781	3221	64,964	0	0	83,256		83,256	17,537	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	1,122	3,041,764	2711	0	224,400	0	790,421		790,421	566,021	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	5,880	19,625,970	3338	0	1,176,000	0	1,307,630		1,307,630	131,630	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	680	2,310,069	3397	0	111,806	0	92,595		92,595	(19,211)	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	11,787	35,440,209	3007	2,357,400	0	0	4,258,636		4,258,636	389,808	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021	56	159,743	2853	0	11,200	0	34,161		34,161	22,961	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	2,489	7,338,841	2949	0	497,800	0	1,337,277		1,337,277	839,477	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	393	1,219,691	3104	79,158	0	0	119,755		119,755	14,911	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	919	2,960,301	3221	95,319	0	0	1,125		1,125	(96,226)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/21/2020	08/20/2021	304	1,032,737	3397	0	85,190	0	80,499		80,499	(4,691)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	6,908	21,439,254	3104	1,381,600	0	0	2,105,012		2,105,012	262,097	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 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2020	03/12/2021	51	138,305	2712	0	10,200	0	35,892		35,892	25,692	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	6,022	18,654,590	3098	0	1,204,400	0	2,634,701		2,634,701	1,430,301	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	3,846	11,339,969	2949	0	769,200	0	2,066,359		2,066,359	1,297,159	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	15	49,275	3285	0	3,000	0	3,482		3,482	482	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	264	819,335	3104	52,800	0	0	80,446		80,446	10,016	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	2,678	8,311,280	3104	535,600	0	0	816,043		816,043	101,607	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	831	2,450,212	2949	0	143,339	0	321,709		321,709	178,370	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	230	740,881	3221	46,000	0	0	58,204		58,204	12,260	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/21/2020	05/21/2021	6,204	18,292,556	2949	0	1,240,800	0	3,333,254		3,333,254	2,092,454	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	343	1,139,031	3321	0	65,949	0	73,422		73,422	7,474	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/14/2019	11/13/2020	45	139,348	3097	9,000	0	0	13,612		13,612	1,498	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	10,730	33,300,984	3104	2,146,000	0	0	3,269,656		3,269,656	407,108	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	940	3,121,543	3321	0	95,523	0	323		323	(95,199)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	1,142	3,719,837	3257	0	228,400	0	389,149		389,149	160,749	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	6,619	21,321,255	3221	1,323,800	0	0	1,674,997		1,674,997	352,817	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	1,534	3,535,747	2305	0	306,800	0	1,643,843		1,643,843	1,337,043	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	662	2,013,804	3042	0	132,400	0	314,609		314,609	182,209	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	304	1,009,520	3321	0	60,800	0	65,074		65,074	4,274	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	1,208	3,891,234	3221	241,600	0	0	305,695		305,695	64,391	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	236	709,586	3007	47,200	0	0	85,267		85,267	7,805	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	747	2,493,299	3338	0	85,024	0	1,242		1,242	(83,782)	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	4,209	14,048,590	3338	0	841,800	0	936,023		936,023	94,223	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 Items(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 9SRBS0GI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	1,008	3,030,774	3007	201,600	0	0	364,190		364,190	33,336	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	36	115,118	3198	0	7,200	0	13,570		13,570	6,370	0	0	0	0		0001
S&P 500 OTC Call Option 9CCSS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	347	89,883	259.03	0	2,150	0	1,839		1,839	(311)	0	0	0	0		0001
S&P 500 OTC Call Option 9MCTS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	729	795,959	1092	0	3,645,000	0	64,130		64,130	(3,580,870)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	1,223	3,346,813	2737	0	244,600	0	851,907		851,907	607,307	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	76	231,187	3042	0	15,200	0	36,122		36,122	20,922	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	2,313	7,680,987	3321	0	462,600	0	495,118		495,118	32,518	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	4,969	11,453,147	2305	0	993,800	0	5,324,808		5,324,808	4,331,008	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	401	1,306,177	3257	0	107,288	0	136,645		136,645	29,358	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	4,096	11,208,950	2737	0	819,200	0	2,853,158		2,853,158	2,033,958	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	3,615	11,861,032	3281	0	18,075,000	0	1,247,747		1,247,747	(16,827,253)	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	355	818,247	2305	0	100,153	0	380,420		380,420	280,267	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	2,736	6,306,261	2305	0	547,200	0	2,931,913		2,931,913	2,384,713	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	2,556	8,325,659	3257	0	511,200	0	870,985		870,985	359,785	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	7,856	21,498,415	2737	0	1,571,200	0	5,472,268		5,472,268	3,901,068	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2020	04/21/2021	12,475	34,138,586	2737	0	2,495,000	0	8,689,733		8,689,733	6,194,733	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	382	1,291,221	3380	0	76,400	0	73,570		73,570	(2,830)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/19/2020	06/21/2021	1,193	3,695,604	3098	0	225,799	0	343,354		343,354	117,555	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	1,101	3,310,399	3007	112,886	0	0	125,469		125,469	(124,619)	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	4,084	12,279,444	3007	816,800	0	0	1,475,547		1,475,547	135,062	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	101	320,049	3169	20,200	0	0	28,475		28,475	5,182	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	7,908	25,946,622	3281	0	39,540,000	0	2,729,512		2,729,512	(36,810,488)	0	0	0	0		0001

Statement as of September 30, 2020 of the **National Life Insurance Company**

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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S&P 500 OTC Call Option 9SMLA0DM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2020	09/21/2021	816	2,677,345	3281	0	154,485	0	181,716		181,716	27,231	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	84	284,233	3384	0	420,000	0	23,605		23,605	(396,395)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	384	1,260,730	3283	0	76,800	0	89,628		89,628	12,828	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	630	2,014,961	3198	0	126,000	0	237,219		237,219	111,219	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	19,770	61,242,320	3098	0	3,954,000	0	8,649,624		8,649,624	4,695,624	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/21/2020	02/19/2021	364	1,214,941	3338	0	73,249	0	80,949		80,949	7,700	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	3,424	11,370,385	3321	0	684,800	0	732,937		732,937	48,137	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,031	3,488,863	3384	0	5,155,000	0	289,582		289,582	(4,865,418)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	1,135	3,769,097	3321	0	227,000	0	242,957		242,957	15,957	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	417	1,229,529	2949	0	118,282	0	224,044		224,044	105,762	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	2,587	7,079,481	2737	0	517,400	0	1,802,031		1,802,031	1,284,631	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	4,194	13,509,797	3221	838,800	0	0	1,061,329		1,061,329	223,555	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	19,031	61,989,676	3257	0	3,806,200	0	6,485,019		6,485,019	2,678,819	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	11,412	36,760,563	3221	2,282,400	0	0	2,887,908		2,887,908	608,300	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	386	1,056,312	2737	0	125,568	0	268,877		268,877	143,309	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	04/21/2020	04/21/2021	825	2,257,662	2737	0	181,739	0	446,377		446,377	264,638	0	0	0	0		0001
S&P 500 OTC Call Option 9HBCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	2	50,366	25183	0	4,000	0	1,880		1,880	(2,120)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	2,543	8,191,562	3221	508,600	0	0	643,529		643,529	135,551	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	69	218,647	3169	13,800	0	0	19,453		19,453	3,540	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	10,136	29,886,097	2949	0	2,027,200	0	5,445,819		5,445,819	3,418,619	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/21/2020	05/21/2021	1,214	3,579,491	2949	0	242,800	0	652,252		652,252	409,452	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	692	2,334,337	3373	0	138,400	0	191,037		191,037	52,637	0	0	0	0		0001

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCTS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231	08/21/2020	08/20/2021	887	3,013,281	3397	0	4,435,000	0	234,877		234,877	(4,200,123)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/19/2020	06/21/2021	458	1,418,765	3098	0	136,058	0	200,381		200,381	64,323	0	0	0	0		0001
S&P 500 OTC Call Option 9CCSS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	53	13,729	259.03	0	10,600	0	281		281	(10,319)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	1,264	4,218,916	3338	0	252,800	0	281,096		281,096	28,296	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	7,832	26,008,427	3321	0	1,566,400	0	1,676,508		1,676,508	110,108	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	738	2,100,584	2846	0	147,600	0	446,547		446,547	298,947	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	406	1,220,728	3007	78,492	0	0	146,688		146,688	13,427	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup	5493008GOWFHX1UU8231	08/21/2020	08/20/2021	3,641	12,369,060	3397	0	18,205,000	0	964,136		964,136	(17,240,864)	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	922	2,861,464	3104	99,576	0	0	39,690		39,690	(114,813)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	3,266	9,819,948	3007	653,200	0	0	1,180,004		1,180,004	108,010	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	1,173	3,640,452	3104	234,600	0	0	357,438		357,438	44,505	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	46	155,158	3373	0	9,200	0	12,707		12,707	3,507	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSA0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/20/2020	03/19/2021	902	2,079,038	2305	0	195,430	0	818,468		818,468	623,039	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	837	2,726,360	3257	0	133,864	0	165,706		165,706	31,841	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	3,870	12,010,700	3104	774,000	0	0	1,179,270		1,179,270	146,832	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	11,991	39,819,593	3321	0	2,398,200	0	2,566,778		2,566,778	168,578	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	15,111	51,334,485	3397	0	75,555,000	0	4,001,390		4,001,390	(71,553,610)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/14/2020	02/12/2021	18	60,881	3382	0	3,600	0	3,444		3,444	(156)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	6,881	20,689,240	3007	1,376,200	0	0	2,486,101		2,486,101	227,561	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	10,237	23,595,466	2305	0	2,047,400	0	10,970,026		10,970,026	8,922,626	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	2,878	9,442,891	3281	0	14,390,000	0	993,366		993,366	(13,396,634)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	2,244	7,489,911	3338	0	448,800	0	499,034		499,034	50,234	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 Items(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 9SMSS0GE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	2,808	8,698,454	3098	0	561,600	0	1,228,535		1,228,535	666,935	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	3	9,508	3169	600	0	0	845		845	154	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	4,173	13,592,713	3257	0	834,600	0	1,421,995		1,421,995	587,395	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	12,806	29,516,806	2305	0	2,561,200	0	13,722,980		13,722,980	11,161,780	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	1,368	4,237,708	3098	0	273,600	0	598,517		598,517	324,917	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	2,857	9,705,686	3397	0	14,285,000	0	756,533		756,533	(13,528,467)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/21/2020	02/19/2021	9,827	32,800,069	3338	0	1,965,400	0	2,185,387		2,185,387	219,987	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	303	994,161	3281	0	91,682	0	104,583		104,583	12,901	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	9,846	32,305,317	3281	0	49,230,000	0	3,398,429		3,398,429	(45,831,571)	0	0	0	0		0001
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										16,832,995	295,268,162	0	148,106,090	XXX	148,106,090	(169,271,671)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Put Options																						
IRS SWAPTION BC 10x10 SL4F3LVU Tenor: 3652 days SD:12/12/2013 ED:12/12/2023	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/12/2013	12/12/2023	0	100,000,000	9.76	940,000	0	0	2,105		2,105	721	0	0	0	0		0001
IRS SWAPTION CS 20x10 SLU8F7DM Tenor: 7305 days SD:12/12/2013 ED:12/12/2033	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/12/2013	12/12/2033	0	100,000,000	9.355	965,000	0	0	122,332		122,332	2,213	0	0	0	0		0001
0029999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Put Options										1,905,000	0	0	124,437	XXX	124,437	2,934	0	0	0	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										18,737,995	295,268,162	0	148,230,527	XXX	148,230,527	(169,268,737)	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										16,832,995	295,268,162	0	148,106,090	XXX	148,106,090	(169,271,671)	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										1,905,000	0	0	124,437	XXX	124,437	2,934	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										18,737,995	295,268,162	0	148,230,527	XXX	148,230,527	(169,268,737)	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	8	2,295	286.87	0	(1,552)	0	0		0	1,552	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	65	17,917	275.65	0	(324,659)	0	(66)		(66)	324,593	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	13	3,478	267.51	0	(2,532)	0	(15)		(15)	2,518	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	10	2,876	287.62	0	(1,941)	0	0		0	1,941	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	20	5,299	264.97	0	(3,899)	0	(45)		(45)	3,854	0	0	0	0		0001

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Credit Suisse Balanced Trend 5 9CCSS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	11	2,911	264.62	0	(2,145)	0	(23)		(23)	2,122	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	22	5,824	264.71	0	(4,289)	0	(58)		(58)	4,231	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	20	5,351	267.57	0	(3,898)	0	(42)		(42)	3,856	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	2	56,434	28217	0	(1,656)	0	(474)		(474)	1,182	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	2	53,866	26933	0	(1,654)	0	(753)		(753)	901	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	2	54,573	27287	0	(7,953)	0	(958)		(958)	6,996	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2020	05/14/2021	1	26,446	26446	0	(912)	0	(411)		(411)	501	0	0	0	0		0001
MSCI Emerging Markets 9MSGS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/21/2019	11/20/2020	747	843,893	1130	119,513	0	0	(11,652)		(11,652)	36,582	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2020	05/21/2021	980	985,782	1006	0	(158,995)	0	(125,776)		(125,776)	33,219	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	683	832,058	1218	0	(104,663)	0	(8,456)		(8,456)	96,207	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/21/2020	02/19/2021	809	958,155	1184	0	(128,118)	0	(21,943)		(21,943)	106,175	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	786	940,268	1196	122,404	0	0	(7,975)		(7,975)	23,173	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	714	838,493	1174	0	(111,710)	0	(34,989)		(34,989)	76,721	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	671	746,373	1112	108,595	0	0	(6,505)		(6,505)	40,277	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/19/2020	06/21/2021	741	801,962	1082	0	(119,560)	0	(64,182)		(64,182)	55,378	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	866	751,939	868.29	0	(139,599)	0	(196,629)		(196,629)	(57,030)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	884	839,402	949.55	0	(144,348)	0	(145,587)		(145,587)	(1,238)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	694	817,844	1178	0	(3,439,429)	0	(37,108)		(37,108)	3,402,321	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	2,878	9,810,210	3409	0	(14,182,352)	0	(774,319)		(774,319)	13,408,033	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2020	03/12/2021	1,122	3,340,160	2977	0	(67,749)	0	(547,316)		(547,316)	(479,567)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	264	877,671	3325	21,500	0	0	(37,019)		(37,019)	(3,013)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	738	2,295,519	3110	0	(49,025)	0	(297,039)		(297,039)	(248,013)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMSS0JL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	7,908	28,346,700	3585	0	(38,311,650)	0	(1,399,812)		(1,399,812)	36,911,838	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	236	761,032	3225	19,951	0	0	(39,645)		(39,645)	1,708	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2019	11/20/2020	2,678	8,726,852	3259	299,561	0	0	(496,166)		(496,166)	(52,399)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2020	03/12/2021	51	147,401	2890	0	(5,306)	0	(28,395)		(28,395)	(23,090)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ST	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	4,096	11,789,558	2878	0	(499,057)	0	(2,383,786)		(2,383,786)	(1,884,729)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	230	794,595	3455	17,846	0	0	(24,908)		(24,908)	(6,524)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	1,368	4,502,567	3291	0	(126,376)	0	(421,687)		(421,687)	(295,311)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	11,991	43,702,039	3645	0	(612,260)	0	(710,848)		(710,848)	(98,588)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	11,412	40,344,729	3535	580,414	0	0	(827,456)		(827,456)	(232,993)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	2,587	7,363,378	2846	0	(357,963)	0	(1,571,716)		(1,571,716)	(1,213,753)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	662	2,208,644	3336	0	(29,737)	0	(183,248)		(183,248)	(153,511)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	2,489	7,705,795	3096	0	(289,371)	0	(1,065,195)		(1,065,195)	(775,824)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	15,111	56,339,550	3728	0	(73,044,761)	0	(1,673,953)		(1,673,953)	71,370,807	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	12,806	32,394,698	2530	0	(1,002,710)	0	(11,078,504)		(11,078,504)	(10,075,794)	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	1,534	3,758,147	2450	0	(179,862)	0	(1,437,865)		(1,437,865)	(1,258,004)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	36	122,800	3411	0	(2,930)	0	(8,766)		(8,766)	(5,836)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	887	3,201,609	3609	0	(4,331,345)	0	(138,410)		(138,410)	4,192,935	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2020	02/12/2021	382	1,417,633	3711	0	(19,438)	0	(19,992)		(19,992)	(554)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	2,313	8,065,038	3487	0	(250,614)	0	(277,607)		(277,607)	(26,994)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/14/2020	02/12/2021	18	64,572	3587	0	(1,640)	0	(1,620)		(1,620)	20	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	2,808	9,042,911	3220	0	(363,355)	0	(994,378)		(994,378)	(631,023)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	1,142	3,952,325	3461	0	(100,108)	0	(250,147)		(250,147)	(150,039)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SRBS0GX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	101	352,854	3494	4,997	0	0	(8,182)		(8,182)	(1,782)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	46	165,391	3595	0	(3,647)	0	(7,362)		(7,362)	(3,715)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	2,556	8,655,357	3386	0	(317,711)	0	(664,954)		(664,954)	(347,243)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/21/2020	05/21/2021	1,214	3,803,571	3133	0	(117,912)	0	(487,723)		(487,723)	(369,812)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	19,031	68,033,732	3575	0	(750,773)	0	(3,079,388)		(3,079,388)	(2,328,615)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	2,857	10,092,952	3533	0	(14,059,840)	0	(549,100)		(549,100)	13,510,740	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	3,424	11,959,381	3493	0	(363,012)	0	(400,954)		(400,954)	(37,942)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	1,173	3,867,979	3298	110,461	0	0	(185,408)		(185,408)	(17,174)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	1,135	4,004,666	3528	0	(102,241)	0	(114,414)		(114,414)	(12,173)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	76	245,748	3234	0	(7,112)	0	(26,081)		(26,081)	(18,969)	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	3,870	12,632,841	3264	424,500	0	0	(701,496)		(701,496)	(72,930)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/21/2020	02/19/2021	4,209	14,776,326	3511	0	(442,961)	0	(533,849)		(533,849)	(90,888)	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	3,266	10,310,958	3157	376,276	0	0	(732,482)		(732,482)	(16,226)	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	1,008	3,220,197	3195	98,552	0	0	(194,012)		(194,012)	1,922	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021	56	170,315	3041	0	(5,371)	0	(26,037)		(26,037)	(20,666)	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	1,264	4,483,446	3547	0	(112,736)	0	(139,387)		(139,387)	(26,651)	0	0	0	0		0001
S&P 500 OTC Call Option 9HBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	2	55,851	27925	0	(1,774)	0	(646)		(646)	1,128	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	84	302,749	3604	0	(410,024)	0	(13,942)		(13,942)	396,082	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,031	3,826,113	3711	0	(4,987,411)	0	(127,430)		(127,430)	4,859,980	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	1,223	3,556,998	2908	0	(130,176)	0	(682,576)		(682,576)	(552,400)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	3	10,147	3382	261	0	0	(415)		(415)	(89)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	304	1,082,711	3562	0	(23,247)	0	(26,494)		(26,494)	(3,247)	0	0	0	0		0001

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S&P 500 OTC Call Option 9SMSS0GD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	6,022	19,620,880	3258	0	(658,927)	0	(1,984,908)		(1,984,908)	(1,325,981)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	10,136	32,799,995	3236	0	(497,069)	0	(3,370,672)		(3,370,672)	(2,873,602)	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	4,194	14,209,608	3388	446,997	0	0	(606,377)		(606,377)	(151,198)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	1,122	3,911,438	3486	0	(5,486,165)	0	(254,411)		(254,411)	5,231,754	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	630	2,209,838	3508	0	(23,789)	0	(120,950)		(120,950)	(97,161)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	692	2,560,877	3701	0	(25,389)	0	(81,720)		(81,720)	(56,331)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	3,615	12,475,437	3451	0	(17,735,298)	0	(887,815)		(887,815)	16,847,483	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	2,543	8,601,138	3382	277,594	0	0	(376,201)		(376,201)	(93,309)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	3,846	11,927,369	3101	0	(436,944)	0	(1,631,417)		(1,631,417)	(1,194,473)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	15	52,808	3521	0	(1,188)	0	(1,493)		(1,493)	(305)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	384	1,382,515	3600	0	(20,195)	0	(26,461)		(26,461)	(6,266)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/21/2020	05/21/2021	6,204	20,167,529	3251	0	(263,980)	0	(2,003,212)		(2,003,212)	(1,739,232)	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	45	146,023	3245	5,182	0	0	(8,346)		(8,346)	(636)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2020	04/21/2021	12,475	37,467,041	3003	0	(771,343)	0	(6,043,850)		(6,043,850)	(5,272,507)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	3,641	13,009,766	3573	0	(17,845,051)	0	(628,123)		(628,123)	17,216,928	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	7,856	23,702,023	3017	0	(438,208)	0	(3,724,677)		(3,724,677)	(3,286,469)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	2,736	6,557,262	2397	0	(396,474)	0	(2,698,413)		(2,698,413)	(2,301,940)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	10,730	36,547,882	3406	580,815	0	0	(985,859)		(985,859)	(26,425)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	19,770	67,213,453	3400	0	(825,200)	0	(4,772,805)		(4,772,805)	(3,947,605)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	11,787	38,895,686	3300	688,125	0	0	(1,314,095)		(1,314,095)	229,677	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	5,880	21,637,636	3680	0	(257,485)	0	(372,095)		(372,095)	(114,610)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	4,173	14,296,823	3426	0	(437,163)	0	(992,847)		(992,847)	(555,684)	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 Items(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 9SMSS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/21/2020	02/19/2021	9,827	35,998,070	3663	0	(473,325)	0	(668,730)		(668,730)	(195,404)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	2,244	7,864,412	3505	0	(242,083)	0	(291,104)		(291,104)	(49,021)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	6,908	23,636,758	3422	339,666	0	0	(578,404)		(578,404)	(6,587)	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	4,084	12,915,527	3162	459,450	0	0	(896,925)		(896,925)	(16,180)	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	69	239,965	3478	3,698	0	0	(6,079)		(6,079)	(1,320)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	1,208	4,134,440	3423	110,460	0	0	(151,327)		(151,327)	(38,877)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	7,832	28,674,283	3661	0	(364,815)	0	(428,825)		(428,825)	(64,011)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	10,237	26,013,957	2541	0	(747,301)	0	(8,750,512)		(8,750,512)	(8,003,211)	0	0	0	0		0001
S&P 500 OTC Call Option 9CCSS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	53	14,454	272.71	0	(10,331)	0	(67)		(67)	10,264	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HL	Fixed Annuity Hedge	N/A	Duration	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	6,619	23,506,717	3551	308,909	0	0	(441,142)		(441,142)	(127,562)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	9,846	35,455,052	3601	0	(47,642,529)	0	(1,668,407)		(1,668,407)	45,974,123	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	6,881	22,809,896	3315	372,744	0	0	(696,903)		(696,903)	148,258	0	0	0	0		0001
S&P 500 OTC Call Option 9MCTS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	729	860,512	1180	0	(3,613,245)	0	(36,334)		(36,334)	3,576,911	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2021	836	2,617,432	3131	0	(44,626)	0	(334,886)		(334,886)	(290,260)	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	4,969	12,046,396	2424	0	(647,908)	0	(4,774,168)		(4,774,168)	(4,126,260)	0	0	0	0		0001
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants										5,898,471	(260,273,100)	0	(88,666,336)	XXX	(88,666,336)	180,558,115	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										5,898,471	(260,273,100)	0	(88,666,336)	XXX	(88,666,336)	180,558,115	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										5,898,471	(260,273,100)	0	(88,666,336)	XXX	(88,666,336)	180,558,115	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										5,898,471	(260,273,100)	0	(88,666,336)	XXX	(88,666,336)	180,558,115	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	06/15/2025	0	4,400,000	0.31338	0	0	27,371	0		0	0	0	0	0	47,737		97.82
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	06/15/2025	0	4,400,000	-2.295	0	216,269	(74,894)	481,767		(434,967)	0	0	0	0	0		97.82
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	05/22/2025	0	4,500,000	2.6436	0	0	45,358	0		0	0	0	0	0	48,490		97.57

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 Items(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 Fixed Rate Interest Rate Swap-P SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96...	08/04/2015	05/22/2025	0	4,500,000	-2.273	0	219,202	(76,714)	488,299		(440,865)	0	0	0	0	0		97.57
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96...	08/05/2015	01/15/2025	0	6,100,000	2.59675	0	0	78,223	0		0	0	0	0	0	63,185		97.17
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96...	08/05/2015	01/15/2025	0	6,100,000	-2.325	0	275,389	(106,369)	613,462		(553,869)	0	0	0	0	0		97.17
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96...	08/04/2015	11/15/2023	0	4,500,000	2.68375	0	0	46,024	0		0	0	0	0	0	39,775		95.86
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96...	08/04/2015	11/15/2023	0	4,500,000	-2.149	0	149,927	(72,529)	333,980		(301,537)	0	0	0	0	0		95.86
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	860,787	(133,530)	1,917,508	XXX	(1,731,238)	0	0	0	0	199,187	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	860,787	(133,530)	1,917,508	XXX	(1,731,238)	0	0	0	0	199,187	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	860,787	(133,530)	1,917,508	XXX	(1,731,238)	0	0	0	0	199,187	XXX	XXX
1409999999. Total-Swaps										0	860,787	(133,530)	1,917,508	XXX	(1,731,238)	0	0	0	0	199,187	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										24,636,466	35,855,849	(133,530)	61,481,699	XXX	57,832,953	11,289,378	0	0	0	199,187	XXX	XXX
1759999999. TOTAL										24,636,466	35,855,849	(133,530)	61,481,699	XXX	57,832,953	11,289,378	0	0	0	199,187	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 09/30/2020 The change in fair value of the derivative hedging instrument is 98.8% 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																					
	0	0						CASH		0.0000	0.0000	38,243	38,243	0	0	0	0	0	0		0
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108												38,243	38,243	0	0	0	0	0	0	XXX	XXX
1579999999. Total-Long Futures												38,243	38,243	0	0	0	0	0	0	XXX	XXX
Totals																					
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												38,243	38,243	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL												38,243	38,243	0	0	0	0	0	0	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPMorgan	628,951	(611,488)	38,243
Total Net Cash Deposits	628,951	(611,488)	38,243

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	38,243	0	38,243	38,243	0	0	0	0
NAIC 1 Designation												
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	0	18,655,257	(5,368,116)	13,287,141	18,655,257	(5,368,116)	13,287,141	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	0	62,207,906	(44,866,479)	17,341,427	62,207,906	(44,866,479)	17,341,427	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Y	Y	2,527,822	7,308,211	(4,584,658)	195,731	7,308,211	(4,584,658)	195,731	0	0
Citigroup	5493008GOWFHX1UU8231	Y	Y	767,000	2,019,676	(1,351,967)	0	2,019,676	(1,351,967)	0	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	18,604,000	45,567,555	(26,255,350)	708,205	45,567,555	(26,255,350)	708,205	0	0
JP Morgan Chase & Co	8I5DZWZKVSZI1NUHU748	Y	Y	0	0	0	0	0	0	0	0	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	2,858,000	6,059,282	(3,152,336)	48,946	6,059,282	(3,152,336)	48,946	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Y	Y	2,999,000	6,412,640	(3,087,430)	326,210	6,412,640	(3,087,430)	326,210	0	0
0299999999. Total NAIC 1 Designation				27,755,822	148,230,527	(88,666,336)	31,907,660	148,230,527	(88,666,336)	31,907,660	0	0
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	0	1,917,508	0	1,917,508	(1,731,238)	0	0	199,186	199,186
0999999999. Gross Totals				27,755,822	150,186,278	(88,666,336)	33,863,411	146,537,532	(88,666,336)	31,907,660	199,186	199,186
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					150,186,278	(88,666,336)						

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	ZBUT11V806EZRVTWT807	CASH		CASH	38,243	38,243	38,243		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	TREASURY	912828 5G 1	UNITED STATES TREASURY 2 7/8% Due 10/31/2020 AO30	1,503,405	1,500,000	1,500,425	10/31/2020.	IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH		CASH	13	13	13		V
0199999999. Totals					1,541,662	1,538,257	1,538,681	XXX	XXX
Collateral Pledged to Reporting Entity									
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	CASH	09199N ND 9	CASH	2,527,822	2,527,822	XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	CASH	09199N ND 9	CASH	2,858,000	2,858,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	CASH	09199N ND 9	CASH	18,604,000	18,604,000	XXX		V
Citigroup	5493008GOWFHX1UU8231	CASH	09199N ND 9	CASH	767,000	767,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	CASH	09199N ND 9	CASH	2,999,000	2,999,000	XXX		V
0299999999. Totals					27,755,822	27,755,822	XXX	XXX	XXX

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		2	3	4	5	Book Balance at End of Each Month During Current Quarter 6	7	8	9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
JP Morgan Chase Bank	New York, NY		0.000	0	0	32,486,630	38,038,291	47,125,727	XXX
State Street Bank	Boston, MA		0.000	0	0	481,129	470,662	514,771	XXX
BNY-Mellon	Pittsburgh, PA		0.000	0	0	713,117	933,256	484,513	XXX
Federal Home Loan Bank	Boston, MA		0.000	0	0	(16,434)	23,238,543	8,995,392	XXX
Banknorth	Burlington, VT		0.000	0	0	(152,177)	(6,217)	(2,379,472)	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	7,564	7,049	8,537	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	33,519,829	62,681,583	54,749,468	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	33,519,829	62,681,583	54,749,468	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total Cash		XXX	XXX	0	0	33,520,229	62,681,983	54,749,868	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030		09/30/2020	0.000		173,200,000	0	47,580
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						173,200,000	0	47,580
8899999. Total - Cash Equivalents						173,200,000	0	47,580