

ANNUAL STATEMENT
OF THE
Life Insurance Company of the
Southwest
Of
Addison
in the state of TX

to the Insurance Department
of the state of

For the Year Ended
December 31, 2020

2020



ANNUAL STATEMENT

For the Year Ended December 31, 2020
of the Condition and Affairs of the

Life Insurance Company of the Southwest

NAIC Group Code.....0634, 634 (Current Period) (Prior Period)	NAIC Company Code..... 65528	Employer's ID Number..... 75-0953004
Organized under the Laws of TX	State of Domicile or Port of Entry TX	Country of Domicile US
Licensed as Business Type: Life, Accident & Health		
Incorporated/Organized..... March 7, 1955	Commenced Business..... January 2, 1956	
Statutory Home Office	15455 Dallas Parkway .. Addison .. TX .. US .. 75001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	15455 Dallas Parkway .. Addison .. TX .. US .. 75001 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	214-638-7100 <i>(Area Code) (Telephone Number)</i>
Mail Address	1 National Life Drive .. Montpelier .. VT .. US .. 05604 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	1 National Life Drive .. Montpelier .. VT .. US .. 05604 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	802-229-3333 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.nationallife.com	
Statutory Statement Contact	Jaime Lauren Steinhart <i>(Name)</i>	802-229-3770 <i>(Area Code) (Telephone Number) (Extension)</i>
	StateReporting@nationallife.com <i>(E-Mail Address)</i>	802-229-7282 <i>(Fax Number)</i>

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This 17th day of February 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 Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D).....	17,415,511,446	0	17,415,511,446	16,378,437,444
2. Stocks (Schedule D):				
2.1 Preferred stocks.....	7,050,000	0	7,050,000	11,700,000
2.2 Common stocks.....	86,390,619	0	86,390,619	93,503,365
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens.....	3,513,996,978	0	3,513,996,978	3,188,146,800
3.2 Other than first liens.....	36,390,753	0	36,390,753	36,752,472
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....18,604,824, Schedule E-Part 1), cash equivalents (\$.....44,900,000, Schedule E-Part 2) and short-term investments (\$.....0, Schedule DA).....	63,504,824	0	63,504,824	4,765,940
6. Contract loans (including \$.....0 premium notes).....	476,694,775	0	476,694,775	450,620,695
7. Derivatives (Schedule DB).....	2,700,631,557	0	2,700,631,557	1,293,665,284
8. Other invested assets (Schedule BA).....	1,005,163,843	0	1,005,163,843	868,115,987
9. Receivables for securities.....	0	0	0	19,386,318
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	25,305,334,794	0	25,305,334,794	22,345,094,306
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	177,329,915	0	177,329,915	174,824,557
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	1,731,390	0	1,731,390	1,061,225
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	25,074,532	0	25,074,532	12,944,454
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	7,948,089	0	7,948,089	2,748,586
16.2 Funds held by or deposited with reinsured companies.....	4,066	0	4,066	4,129
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	11,325,310	0	11,325,310	0
18.2 Net deferred tax asset.....	148,473,252	65,439,274	83,033,978	70,164,457
19. Guaranty funds receivable or on deposit.....	511,983	0	511,983	563,626
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	39,687	39,687	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.....	31,564,203	0	31,564,203	49,815,538
24. Health care (\$.....0) and other amounts receivable.....	75,753,948	75,753,948	0	0
25. Aggregate write-ins for other-than-invested assets.....	225,167,813	567,443	224,600,370	220,407,227
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	26,010,258,982	141,800,351	25,868,458,631	22,877,628,104
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. TOTAL (Lines 26 and 27).....	26,010,258,982	141,800,351	25,868,458,631	22,877,628,104

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Corporate Owned Life Insurance.....	224,518,022	0	224,518,022	219,761,078
2502. Items not allocated.....	112,191	29,843	82,348	646,150
2503. Miscellaneous.....	3,489	3,489	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	534,111	534,111	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	225,167,813	567,443	224,600,370	220,407,227

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$.....18,074,158,357 (Exhibit 5, Line 9999999) less \$.....0 included in Line 6.3 (including \$.....209,025,421 Modco Reserve).....	18,074,158,357	16,824,434,416
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	397,105	420,258
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$.....0 Modco Reserve).....	2,181,504,529	2,120,425,694
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	42,381,368	20,661,341
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....	10,000	10,000
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid (Exhibit 4, Line 10).....	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$.....0 Modco).....	130,249	67,121
6.2 Policyholders' dividends and 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 \$.....712 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	194,454	129,360
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	79,813	644,622
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	0
9.4 Interest Maintenance Reserve (IMR, Line 6).....	55,766,367	54,304,489
10. Commissions to agents due or accrued - life and annuity contracts \$.....0, accident and health \$.....0 and deposit-type contract funds \$.....0.....	6,877,488	6,753,399
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....	13,983,217	12,203,324
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....	3,736,945	8,358,680
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	30,724,253
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	1,232,540	485,243
17. Amounts withheld or retained by reporting entity as agent or trustee.....	481,491	330,559
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	487,989	1,744,910
19. Remittances and items not allocated.....	33,914,524	28,222,777
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR Line 16, Col. 7).....	228,979,212	185,169,657
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	15,077,180	703,099
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	1,395,502,159	1,226,385,150
24.08 Derivatives.....	2,124,629,544	827,483,917
24.09 Payable for securities.....	19,565,123	513,334
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	9,938,260	11,846,422
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	24,209,027,911	21,362,022,024
27. From Separate Accounts Statement.....	0	0
28. Total liabilities (Line 26 and 27).....	24,209,027,911	21,362,022,024
29. Common capital stock.....	3,000,000	3,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	30,000,000	30,000,000
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	584,496,410	538,972,114
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,041,934,310	943,633,966
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,656,430,720	1,512,606,080
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	1,659,430,720	1,515,606,080
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	25,868,458,631	22,877,628,104
DETAILS OF WRITE-INS		
2501. LIHTC Commitments.....	1,394,371	3,628,013
2502. Uncashed Checks Pending Escheatment.....	7,298,826	7,042,492
2503. Guaranty Fund.....	925,719	984,083
2598. Summary of remaining write-ins for Line 25 from overflow page.....	319,344	191,834
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	9,938,260	11,846,422
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	0	0

Life Insurance Company of the Southwest

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	2,639,382,168	2,629,515,102
2. Considerations for supplementary contracts with life contingencies	252,643	339,995
3. Net investment income (Exhibit of Net Investment Income, Line 17)	1,113,747,469	1,383,713,316
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	6,054,195	5,899,602
5. Separate Accounts net gain from operations excluding unrealized gains or losses	.0	.0
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	59,246,718	64,668,354
7. Reserve adjustments on reinsurance ceded	.0	.0
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	.0	.0
8.2 Charges and fees for deposit-type contracts	.0	.0
8.3 Aggregate write-ins for miscellaneous income	61,084,108	106,045,607
9. Totals (Lines 1 to 8.3)	3,879,767,301	4,190,181,976
10. Death benefits	149,820,570	81,148,273
11. Matured endowments (excluding guaranteed annual pure endowments)	2,493,057	1,204,637
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	101,253,942	95,059,133
13. Disability benefits and benefits under accident and health contracts	1,429,079	1,603,904
14. Coupons, guaranteed annual pure endowments and similar benefits	.0	.0
15. Surrender benefits and withdrawals for life contracts	1,151,068,362	1,101,271,229
16. Group conversions	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds	40,724,353	65,333,010
18. Payments on supplementary contracts with life contingencies	275,732	240,658
19. Increase in aggregate reserves for life and accident and health contracts	1,249,705,918	1,507,684,836
20. Totals (Lines 10 to 19)	2,696,771,012	2,853,545,680
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	606,011,978	611,220,676
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	.0	.0
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	229,609,719	242,208,950
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	43,725,859	38,605,397
25. Increase in loading on deferred and uncollected premiums	11,531,669	11,321,925
26. Net transfers to or (from) Separate Accounts net of reinsurance	.0	.0
27. Aggregate write-ins for deductions	83,991,691	63,821,800
28. Totals (Lines 20 to 27)	3,671,641,929	3,820,724,428
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	208,125,372	369,457,549
30. Dividends to policyholders and refunds to members	130,473	56,271
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	207,994,899	369,401,278
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,271,146	51,009,733
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	202,723,753	318,391,545
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....6,212,195 (excluding taxes of \$.....1,997,943 transferred to the IMR)	(40,383,460)	(29,151,642)
35. Net income (Line 33 plus Line 34)	162,340,294	289,239,903
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,515,606,084	1,241,105,145
37. Net income (Line 35)	162,340,294	289,239,903
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0	(538,676)	(17,245,940)
39. Change in net unrealized foreign exchange capital gain (loss)	193,762	449,907
40. Change in net deferred income tax	32,077,312	20,302,181
41. Change in nonadmitted assets	(32,121,793)	(34,315,218)
42. Change in liability for reinsurance in unauthorized and certified companies	.0	.0
43. Change in reserve on account of change in valuation basis (increase) or decrease	.0	.0
44. Change in asset valuation reserve	(43,809,555)	(40,694,731)
45. Change in treasury stock, (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	.0	.0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	.0	.0
47. Other changes in surplus in Separate Accounts Statement	.0	.0
48. Change in surplus notes	.0	.0
49. Cumulative effect of changes in accounting principles	.0	.0
50. Capital changes:		
50.1 Paid in	.0	.0
50.2 Transferred from surplus (Stock Dividend)	.0	.0
50.3 Transferred to surplus	.0	.0
51. Surplus adjustment:		
51.1 Paid in	45,524,296	75,000,000
51.2 Transferred to capital (Stock Dividend)	.0	.0
51.3 Transferred from capital	.0	.0
51.4 Change in surplus as a result of reinsurance	.0	.0
52. Dividends to stockholders	.0	.0
53. Aggregate write-ins for gains and losses in surplus	(19,841,000)	(18,235,163)
54. Net change in capital and surplus for the year (Lines 37 through 53)	143,824,640	274,500,938
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,659,430,724	1,515,606,084
DETAILS OF WRITE-INS		
08.301. Miscellaneous Income	(8,436,087)	(674,367)
08.302. Change in COLI	8,216,498	4,548,499
08.303. Misc Income - MODCO Interest	61,303,697	102,171,474
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	.0	.0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	61,084,108	106,045,607
2701. Funds Withheld Expense	84,260,311	63,736,034
2702. Miscellaneous Deductions	(282,533)	59,456
2703. Fines and Penalties	13,912	26,310
2798. Summary of remaining write-ins for Line 27 from overflow page	.0	.0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	83,991,691	63,821,800
5301. Ceding Commission	(19,841,000)	(18,235,163)
5302.	.0	.0
5303.	.0	.0
5398. Summary of remaining write-ins for Line 53 from overflow page	.0	.0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(19,841,000)	(18,235,163)

CASH FLOW

	1 Current Year	2 Prior Year
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	2,825,105,497	2,847,409,035
2. Net investment income.....	1,110,473,391	1,077,120,746
3. Miscellaneous income.....	71,501,988	119,485,824
4. Total (Lines 1 through 3).....	4,007,080,876	4,044,015,605
5. Benefit and loss related payments.....	1,525,410,538	1,404,994,810
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	883,653,209	889,800,157
8. Dividends paid to policyholders.....	67,345	77,294
9. Federal and foreign income taxes paid (recovered) net of \$.....6,212,195 tax on capital gains (losses).....	55,530,847	6,545,808
10. Total (Lines 5 through 9).....	2,464,661,939	2,301,418,069
11. Net cash from operations (Line 4 minus Line 10).....	1,542,418,937	1,742,597,535
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	1,903,856,107	1,774,860,868
12.2 Stocks.....	19,775,738	0
12.3 Mortgage loans.....	244,668,461	338,478,409
12.4 Real estate.....	0	3,469,387
12.5 Other invested assets.....	57,446,317	68,337,791
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7 Miscellaneous proceeds.....	38,438,107	490,257
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,264,184,730	2,185,636,712
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	2,971,308,259	3,658,627,979
13.2 Stocks.....	6,902,640	17,465,787
13.3 Mortgage loans.....	570,008,555	377,729,606
13.4 Real estate.....	0	0
13.5 Other invested assets.....	194,258,019	236,103,164
13.6 Miscellaneous applications.....	164,136,886	171,557,253
13.7 Total investments acquired (Lines 13.1 to 13.6).....	3,906,614,360	4,461,483,789
14. Net increase (decrease) in contract loans and premium notes.....	26,074,080	61,832,937
15. Net cash from investments (Line 12.8 minus Lines 13.7 minus Line 14).....	(1,668,503,709)	(2,337,680,014)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	8,000,000	75,000,000
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	61,078,835	326,742,992
16.5 Dividends to stockholders.....	0	0
16.6 Other cash provided (applied).....	115,744,821	47,697,195
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	184,823,656	449,440,187
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	58,738,884	(145,642,292)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	4,765,941	150,408,233
19.2 End of year (Line 18 plus Line 19.1).....	63,504,825	4,765,941
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Partnership acquired from parent as a capital contribution.....	37,524,296	0

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a).....	1,237,016,249	.0	14,958,392	84,238,637	1,082,193,204	33,906,564	21,719,452	.0	.0	.0	.0	.0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	237,393,332	.0	299,330	262,708	210,642,473	15,963,267	10,225,554	.0	.0	.0	.0	.0
4. Amortization of Interest Maintenance Reserve (IMR).....	514,968	.0	23,999	.0	421,593	42,288	27,088	.0	.0	.0	.0	.0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Commissions and expense allowances on reinsurance ceded.....	50,428,012	.0	(63)	12,380,233	38,036,174	7,112	4,556	.0	.0	.0	.0	.0
7. Reserve adjustments on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.2 Charges and fees for deposit-type contracts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.3 Aggregate write-ins for miscellaneous income.....	7,887,484	.0	1,237,759	6,961,053	(283,136)	(17,184)	(11,008)	.0	.0	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	1,533,240,045	.0	16,519,417	103,842,631	1,331,010,308	49,902,047	31,965,642	.0	.0	.0	.0	.0
10. Death benefits.....	149,720,651	.0	2,121,708	20,412,527	89,996,787	22,668,755	14,520,874	.0	.0	.0	.0	.0
11. Matured endowments (excluding guaranteed annual pure endowments).....	2,492,817	.0	97,303	.0	.0	1,460,174	935,340	.0	.0	.0	.0	.0
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	1,403,687	.0	11,806	80,905	891,509	255,684	163,783	.0	.0	.0	.0	.0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15. Surrender benefits and withdrawals for life contracts.....	91,516,182	.0	877,192	192	77,675,412	7,901,768	5,061,618	.0	.0	.0	.0	.0
16. Group conversions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds.....	1,888,726	.0	(1,658)	123,970	1,688,126	47,720	30,568	.0	.0	.0	.0	.0
18. Payments on supplementary contracts with life contingencies.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19. Increase in aggregate reserves for life and accident and health contracts.....	636,078,168	.0	4,887,049	33,533,930	585,880,004	33,807,228	(22,030,043)	.0	.0	.0	.0	.0
20. Totals (Lines 10 to 19).....	883,100,231	.0	7,993,400	54,151,524	756,131,838	66,141,329	(1,317,860)	.0	.0	.0	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	501,731,083	.0	6,699,478	60,474,928	426,825,145	4,712,717	3,018,815	.0	.0	.0	.0	XXX
22. Commissions and expense allowances on reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. General insurance expenses.....	107,612,666	.0	1,301,286	7,328,234	94,144,031	2,949,659	1,889,456	.0	.0	.0	.0	.0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	20,493,280	.0	247,811	1,395,556	17,928,373	561,720	359,820	.0	.0	.0	.0	.0
25. Increase in loading on deferred and uncollected premiums.....	11,531,501	.0	697,167	10,834,334	.0	.0	.0	.0	.0	.0	.0	.0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Aggregate write-ins for deductions.....	83,991,690	.0	1	1,215,710	82,775,979	.0	.0	.0	.0	.0	.0	.0
28. Totals (Lines 20 to 27).....	1,608,460,451	.0	16,939,143	135,400,286	1,377,805,366	74,365,425	3,950,231	.0	.0	.0	.0	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	(75,220,406)	.0	(419,726)	(31,557,655)	(46,795,058)	(24,463,378)	28,015,411	.0	.0	.0	.0	.0
30. Dividends to policyholders and refunds to members.....	130,472	.0	130,471	1	.0	.0	.0	.0	.0	.0	.0	.0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(75,350,878)	.0	(550,197)	(31,557,656)	(46,795,058)	(24,463,378)	28,015,411	.0	.0	.0	.0	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	(1,909,592)	.0	(13,943)	(799,755)	(1,185,912)	(619,967)	709,985	.0	.0	.0	.0	.0
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).....	(73,441,286)	.0	(536,254)	(30,757,901)	(45,609,146)	(23,843,411)	27,305,426	.0	.0	.0	.0	.0
34. Policies/certificates in force end of year.....	580,692	.0	13,104	120,463	400,463	19,955	26,707	.0	.0	.0	.0	.0

DETAILS OF WRITE-INS

08.301. Miscellaneous Income.....	(329,014)	.0	(1,246)	(16,440)	(283,136)	(17,184)	(11,008)	.0	.0	.0	.0	.0
08.302. Change in COLI.....	8,216,498	.0	1,239,005	6,977,493	.0	.0	.0	.0	.0	.0	.0	.0
08.303. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	7,887,484	.0	1,237,759	6,961,053	(283,136)	(17,184)	(11,008)	.0	.0	.0	.0	.0
2701. Funds Withheld Expense.....	84,260,311	.0	.0	1,215,710	83,044,601	.0	.0	.0	.0	.0	.0	.0
2702. Misc Deductions.....	(282,533)	.0	.1	.0	(282,534)	.0	.0	.0	.0	.0	.0	.0
2703. Fines and Penalties.....	13,912	.0	.0	.0	13,912	.0	.0	.0	.0	.0	.0	.0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	83,991,690	.0	1	1,215,710	82,775,979	.0	.0	.0	.0	.0	.0	.0

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

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

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

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

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b).....	6,987	6,987	0	0	0	0	0	0	0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	249,188	249,188	0	0	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR).....	0	0	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	0	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded.....	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	256,175	256,175	0	0	0	0	0	0	0
10. Death benefits.....	99,918	99,918	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	240	240	0	0	0	0	0	0	0
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	602	602	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	16,313	16,313	0	0	0	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	113	113	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies.....	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	(77,815)	(77,815)	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19).....	39,371	39,371	0	0	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	0	0	0	0	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	0	0	0
23. General insurance expenses.....	608	608	0	0	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	116	116	0	0	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums.....	168	168	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions.....	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	40,262	40,262	0	0	0	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	215,912	215,912	0	0	0	0	0	0	0
30. Dividends to policyholders and refunds to members.....	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	215,912	215,912	0	0	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	5,472	5,472	0	0	0	0	0	0	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	210,440	210,440	0	0	0	0	0	0	0
34. Policies/certificates in force end of year.....	6,918	6,918	0	0	0	0	0	0	0

DETAILS OF WRITE-INS

08.301.	0	0	0	0	0	0	0	0	0
08.302.	0	0	0	0	0	0	0	0	0
08.303.	0	0	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	0	0	0	0	0	0	0	0	0
2701.	0	0	0	0	0	0	0	0	0
2702.	0	0	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1.....0 Line 10.....0 Line 16.....0 Line 23.....0 Line 24.....0

(b) Include premium amounts for preneed plans included in Line 1. _____0

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

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

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

	Deferred						
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts.....	1,333,414,256	9,136,951	1,324,277,305	0	0	0	0
2. Considerations for supplementary contracts with life contingencies.....	252,643	XXX	XXX	XXX	XXX	252,643	XXX
3. Net investment income.....	736,790,560	41,043,128	695,663,265	0	0	84,167	0
4. Amortization of Interest Maintenance Reserve (IMR).....	3,540,881	1,380,848	2,160,033	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	8,818,706	0	8,818,706	0	0	0	0
7. Reserve adjustments on reinsurance ceded.....	0	0	0	0	0	0	0
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	53,199,757	(8,440)	53,208,197	0	0	0	0
9. Totals (Lines 1 to 8.3).....	2,136,016,803	51,552,487	2,084,127,506	0	0	336,810	0
10. Death benefits.....	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	0	0	0	0	0
12. Annuity benefits.....	94,019,443	11,863,835	82,155,608	0	0	0	0
13. Disability benefits and benefits under accident and health contracts.....	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	957,534,636	52,262,343	905,272,293	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	16,046,998	3,438,574	12,645,225	0	0	(36,801)	0
18. Payments on supplementary contracts with life contingencies.....	275,732	0	0	0	0	275,732	0
19. Increase in aggregate reserves for life and accident and health contracts.....	619,964,983	(35,717,911)	654,835,336	0	0	789,984	57,574
20. Totals (Lines 10 to 19).....	1,687,841,792	31,846,841	1,654,908,462	0	0	1,028,915	57,574
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	101,007,617	587,665	100,367,744	0	0	52,208	0
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	0
23. General insurance expenses.....	116,002,594	794,884	115,207,710	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	22,091,021	151,374	21,939,647	0	0	0	0
25. Increase in loading on deferred and uncollected premiums.....	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions.....	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	1,926,943,024	33,380,764	1,892,423,563	0	0	1,081,123	57,574
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	209,073,779	18,171,723	191,703,943	0	0	(744,313)	(57,574)
30. Dividends to policyholders and refunds to members.....	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	209,073,779	18,171,723	191,703,943	0	0	(744,313)	(57,574)
32. Federal income taxes incurred (excluding tax on capital gains).....	5,298,488	460,520	4,858,290	0	0	(18,863)	(1,459)
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).....	203,775,291	17,711,203	186,845,653	0	0	(725,450)	(56,115)
34. Policies/certificates in force end of year.....	444,349	19,541	424,761	0	0	.47	0

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DETAILS OF WRITE-INS

08.301. Miscellaneous Income.....	(8,103,940)	(8,440)	(8,095,500)	0	0	0	0
08.302. Modco Interest.....	61,303,697	0	61,303,697	0	0	0	0
08.303.	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	53,199,757	(8,440)	53,208,197	0	0	0	0
2701.	0	0	0	0	0	0	0
2702.	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	Deferred						
	1	2	3	4	5	6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other
1. Premiums for group annuity contracts.....	68,899,794	62,883,970	6,015,824	0	0	0	0
2. Considerations for supplementary contracts with life contingencies.....	0	XXX	XXX	XXX	XXX	0	XXX
3. Net investment income.....	74,123,037	57,903,032	16,220,005	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR).....	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded.....	0	0	0	0	0	0	0
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	(3,132)	(3,132)	0	0	0	0	0
9. Totals (Lines 1 to 8.3).....	143,019,699	120,783,870	22,235,829	0	0	0	0
10. Death benefits.....	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	0	0	0	0	0
12. Annuity benefits.....	7,234,499	6,104,919	1,129,580	0	0	0	0
13. Disability benefits and benefits under accident and health contracts.....	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	102,001,234	77,249,793	24,751,441	0	0	0	0
16. Group conversions.....	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	4,712,737	4,710,697	2,040	0	0	0	0
18. Payments on supplementary contracts with life contingencies.....	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	(6,241,394)	6,832,785	(13,074,179)	0	0	0	0
20. Totals (Lines 10 to 19).....	107,707,076	94,898,194	12,808,882	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	3,273,278	2,694,980	578,298	0	0	0	0
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0	0	0	0	0
23. General insurance expenses.....	5,993,851	5,470,512	523,339	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	1,141,442	1,041,780	99,662	0	0	0	0
25. Increase in loading on deferred and uncollected premiums.....	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions.....	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27).....	118,115,647	104,105,466	14,010,181	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	24,904,052	16,678,404	8,225,648	0	0	0	0
30. Dividends to policyholders and refunds to members.....	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	24,904,052	16,678,404	8,225,648	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains).....	631,135	422,675	208,460	0	0	0	0
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).....	24,272,917	16,255,729	8,017,188	0	0	0	0
34. Policies/certificates in force end of year.....	39,260	29,798	9,462	0	0	0	0
DETAILS OF WRITE-INS							
08.301. Miscellaneous Income.....	(3,132)	(3,132)	0	0	0	0	0
08.302.	0	0	0	0	0	0	0
08.303.	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0	0	0	0	0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	(3,132)	(3,132)	0	0	0	0	0
2701.	0	0	0	0	0	0	0
2702.	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0	0	0	0	0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	0	0	0	0	0	0	0

64

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

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts.....	44,883	44,883	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Considerations for supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Amortization of Interest Maintenance Reserve (IMR).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Commissions and expense allowances on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Reserve adjustments on reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Sep. Accts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
8.2 Charges and fees for deposit-type contracts.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. Totals (Lines 1 to 8.3).....	44,883	44,883	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10. Death benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments).....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts.....	24,788	24,788	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Coupons, guaranteed annual pure endowments and similar benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
15. Surrender benefits and withdrawals for life contracts.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
17. Interest and adjustments on contract or deposit-type contract funds.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
18. Payments on supplementary contracts with life contingencies.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts.....	(18,024)	(18,024)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
20. Totals (Lines 10 to 19).....	6,764	6,764	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
22. Commissions and expense allowances on reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
23. General insurance expenses.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
25. Increase in loading on deferred and uncollected premiums.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
27. Aggregate write-ins for deductions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
28. Totals (Lines 20 to 27).....	6,764	6,764	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28).....	38,119	38,119	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
30. Dividends to policyholders and refunds to members.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	38,119	38,119	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
32. Federal income taxes incurred (excluding tax on capital gains).....	966	966	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
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).....	37,153	37,153	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
34. Policies/certificates in force end of year.....	543	543	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

DETAILS OF WRITE-INS

08.301. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.302. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.303. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2701. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2702. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2703. ....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above).....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life with Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31, prior year.....	2,423,755,929	0	89,572,999	49,369,104	1,932,346,372	188,216,298	164,251,156	0	0	0	0	0
2. Tabular net premiums or considerations.....	755,590,879	0	10,620,847	54,194,011	634,983,928	22,148,628	33,643,465	0	0	0	0	0
3. Present value of disability claims incurred.....	0	0	0	0	0	0	0	0	0	0	0	0
4. Tabular interest.....	78,515,775	0	544,950	2,237,235	61,866,721	8,168,159	5,698,710	0	0	0	0	0
5. Tabular less actual reserve released.....	(2,813,469)	0	(2,814,990)	1,521	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0	0	0	0	0	0
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve.....	10,031,799	XXX	0	10,031,799	0	0	0	0	0	XXX	0	0
7. Other increases (net).....	229,241,212	0	62,194	(2,615,042)	231,794,061	33,612,214	(33,612,215)	0	0	0	0	0
8. Totals (Lines 1 to 7).....	3,494,322,125	0	97,986,000	113,218,628	2,860,991,082	252,145,299	169,981,116	0	0	0	0	0
9. Tabular cost.....	302,219,166	0	1,252,505	17,241,786	243,472,912	19,239,579	21,012,384	0	0	0	0	0
10. Reserves released by death.....	9,652,201	0	55,709	1,078,474	4,426,010	4,092,008	0	0	0	0	0	0
11. Reserves released by other terminations (net).....	121,166,832	0	767,909	11,995,334	94,865,784	6,790,186	6,747,619	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,449,829	0	1,449,829	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	434,488,028	0	3,525,952	30,315,594	342,764,706	30,121,773	27,760,003	0	0	0	0	0
15. Reserve December 31, current year.....	3,059,834,097	0	94,460,048	82,903,034	2,518,226,376	222,023,526	142,221,113	0	0	0	0	0
Cash Surrender Value and Policy Loans												
16. CSA ending balance December 31, current year.....	2,471,510,310	0	24,954,829	0	2,169,665,021	185,780,122	91,110,338	0	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	2,471,510,310	0	24,954,829	0	2,169,665,021	185,780,122	91,110,338	0	0	0	0	0

7.1

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

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

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

(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31, prior year.....	7,543,786	7,543,786	.0	.0	.0	.0	.0	.0	.0
2. Tabular net premiums or considerations.....	7,265	7,265	.0	.0	.0	.0	.0	.0	.0
3. Present value of disability claims incurred.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Tabular interest.....	371,486	371,486	.0	.0	.0	.0	.0	.0	.0
5. Tabular less actual reserve released.....	(39,907)	(39,907)	.0	.0	.0	.0	.0	.0	.0
6. Increase in reserve on account of change in valuation basis.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
7. Other increases (net).....	.0	.0	.0	.0	.0	.0	.0	.0	.0
8. Totals (Lines 1 to 7).....	7,882,630	7,882,630	.0	.0	.0	.0	.0	.0	.0
9. Tabular cost.....	104,694	104,694	.0	.0	.0	.0	.0	.0	.0
10. Reserves released by death.....	46,266	46,266	.0	.0	.0	.0	.0	.0	.0
11. Reserves released by other terminations (net).....	265,097	265,097	.0	.0	.0	.0	.0	.0	.0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	602	602	.0	.0	.0	.0	.0	.0	.0
13. Net transfers to or (from) Separate Accounts.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
14. Total deductions (Lines 9 to 13).....	416,659	416,659	.0	.0	.0	.0	.0	.0	.0
15. Reserve December 31, current year.....	7,465,971	7,465,971	.0	.0	.0	.0	.0	.0	.0
Cash Surrender Value and Policy Loans									
16. CSA ending balance December 31, current year.....	7,033,277	7,033,277	.0	.0	.0	.0	.0	.0	.0
17. Amount available for policy loans based upon Line 16 CSV.....	7,033,277	7,033,277	.0	.0	.0	.0	.0	.0	.0

7.2

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

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

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

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	13,006,764,551	718,569,513	12,255,658,879	0	0	30,072,058	2,464,101
2. Tabular net premiums or considerations.....	1,339,141,217	16,159,981	1,322,866,462	0	0	0	114,774
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	331,885,959	18,183,727	312,815,615	0	0	775,395	111,222
5. Tabular less actual reserve released.....	86,659,963	3,822,051	82,789,023	0	0	14,589	34,300
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0
7. Other increases (net).....	(11,261,187)	(158,139)	(11,103,048)	0	0	0	0
8. Totals (Lines 1 to 7).....	14,753,190,504	756,577,133	13,963,026,931	0	0	30,862,043	2,724,397
9. Tabular cost.....	0	0	0	0	0	0	0
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	0	0	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	1,126,460,969	73,725,531	1,052,532,716	0	0	0	202,722
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	1,126,460,969	73,725,531	1,052,532,716	0	0	0	202,722
15. Reserve December 31, current year.....	13,626,729,535	682,851,602	12,910,494,215	0	0	30,862,043	2,521,675
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year.....	12,684,348,637	744,900,513	11,939,448,124	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	12,684,348,637	744,900,513	11,939,448,124	0	0	0	0

7.3

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

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

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31, prior year.....	1,386,370,149	1,068,544,410	317,825,739	0	0	0	0
2. Tabular net premiums or considerations.....	45,342,151	39,648,234	5,693,917	0	0	0	0
3. Present value of disability claims incurred.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest.....	35,450,488	31,182,846	4,267,642	0	0	0	0
5. Tabular less actual reserve released.....	14,700,173	10,683,238	4,016,935	0	0	0	0
6. Increase in reserve on account of change in valuation basis.....	0	0	0	0	0	0	0
7. Other increases (net).....	(255,925)	(43,304)	(212,621)	0	0	0	0
8. Totals (Lines 1 to 7).....	1,481,607,036	1,150,015,424	331,591,612	0	0	0	0
9. Tabular cost.....	0	0	0	0	0	0	0
10. Reserves released by death.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net).....	0	0	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies.....	101,478,281	74,638,229	26,840,052	0	0	0	0
13. Net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13).....	101,478,281	74,638,229	26,840,052	0	0	0	0
15. Reserve December 31, current year.....	1,380,128,755	1,075,377,195	304,751,560	0	0	0	0
Cash Surrender Value and Policy Loans							
16. CSV ending balance, December 31, current year.....	1,290,906,774	996,693,625	294,213,149	0	0	0	0
17. Amount available for policy loans based upon Line 16 CSV.....	1,290,906,774	996,693,625	294,213,149	0	0	0	0

7.4

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

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds.....	(a).....9,487,389	.....10,058,473
1.1 Bonds exempt from U.S. tax.....	(a).....0	.....0
1.2 Other bonds (unaffiliated).....	(a).....709,162,557	.....710,184,652
1.3 Bonds of affiliates.....	(a).....0	.....0
2.1 Preferred stocks (unaffiliated).....	(b).....513,269	.....513,269
2.11 Preferred stocks of affiliates.....	(b).....0	.....0
2.2 Common stocks (unaffiliated).....	.....1,653,737	.....1,653,738
2.21 Common stocks of affiliates.....	.....0	.....0
3. Mortgage loans.....	(c).....137,566,897	.....137,566,897
4. Real estate.....	(d).....5,364	.....5,364
5. Contract loans.....	.....18,388,283	.....19,250,471
6. Cash, cash equivalents and short-term investments.....	(e).....249,941	.....199,697
7. Derivative instruments.....	(f).....112,421,815	.....146,181,656
8. Other invested assets.....	.....135,635,580	.....135,700,397
9. Aggregate write-ins for investment income.....	.....0	.....0
10. Total gross investment income.....	.....1,125,084,832	.....1,161,314,614
11. Investment expenses.....		(g).....20,222,711
12. Investment taxes, licenses and fees, excluding federal income taxes.....		(g).....196,622
13. Interest expense.....		(h).....2,250,000
14. Depreciation on real estate and other invested assets.....		(i).....24,897,814
15. Aggregate write-ins for deductions from investment income.....		.....0
16. Total deductions (Lines 11 through 15).....		.....47,567,147
17. Net investment income (Line 10 minus Line 16).....		.....1,113,747,467

DETAILS OF WRITE-INS

0901. ....	.....0	.....0
0902. ....	.....0	.....0
0903. ....	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0
1501. ....	.....0	.....0
1502. ....	.....0	.....0
1503. ....	.....0	.....0
1598. Summary of remaining write-ins for Line 15 from overflow page.....	.....0	.....0
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above).....	.....0	.....0

- (a) Includes \$.....13,188,640 accrual of discount less \$.....29,374,780 amortization of premium and less \$.....17,934,160 paid for accrued interest on purchases.
- (b) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued dividends on purchases.
- (c) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (d) Includes \$.....0 for company's occupancy of its own buildings; and excludes \$.....0 interest on encumbrances.
- (e) Includes \$.....0 accrual of discount less \$.....0 amortization of premium and less \$.....0 paid for accrued interest on purchases.
- (f) Includes \$.....0 accrual of discount less \$.....0 amortization of premium.
- (g) Includes \$.....20,222,711 investment expenses and \$.....196,622 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$.....2,250,000 interest on surplus notes and \$.....0 interest on capital notes.
- (i) Includes \$.....0 depreciation on real estate and \$.....24,897,814 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1 Realized Gain (Loss) on Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds.....	.....0	.....0	.....0	.....0	.....0
1.1 Bonds exempt from U.S. tax.....	.....0	.....0	.....0	.....0	.....0
1.2 Other bonds (unaffiliated).....	5,281,409	(18,207,937)	(12,926,528)	(1,363,250)	101,405
1.3 Bonds of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.1 Preferred stocks (unaffiliated).....	.....0	.....0	.....0	.....0	.....0
2.11 Preferred stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
2.2 Common stocks (unaffiliated).....	715,904	(79,005)	636,899	473,454	.....0
2.21 Common stocks of affiliates.....	.....0	.....0	.....0	.....0	.....0
3. Mortgage loans.....	.....0	.....0	.....0	.....0	.....0
4. Real estate.....	.....0	.....0	.....0	.....0	.....0
5. Contract loans.....	.....0	.....0	.....0	.....0	.....0
6. Cash, cash equivalents and short-term investments.....	.....0	.....0	.....0	.....0	.....0
7. Derivative instruments.....	4,125	.....0	4,125	.....0	.....0
8. Other invested assets.....	(3,205,290)	(9,166,463)	(12,371,752)	351,120	92,358
9. Aggregate write-ins for capital gains (losses).....	.....0	.....0	.....0	.....0	.....0
10. Total capital gains (losses).....	2,796,148	(27,453,405)	(24,657,256)	(538,676)	193,763

DETAILS OF WRITE-INS

0901. ....	.....0	.....0	.....0	.....0	.....0
0902. ....	.....0	.....0	.....0	.....0	.....0
0903. ....	.....0	.....0	.....0	.....0	.....0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	.....0	.....0	.....0	.....0	.....0
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 9 above).....	.....0	.....0	.....0	.....0	.....0

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

	1 Total	2 Industrial Life	3 Ordinary		5 Credit Life (Group and Individual)	6 Insurance Group		9 Accident and Health			11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)
			3 Life Insurance	4 Individual Annuities		6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other		
FIRST YEAR (other than single)												
1. Uncollected.....	824,738	.0	824,738	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Deferred and accrued.....	26,643,788	.0	26,643,788	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Deferred, accrued and uncollected:												
3.1 Direct.....	27,468,526	.0	27,468,526	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.3 Reinsurance ceded.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
3.4 Net (Line 1 + Line 2).....	27,468,526	.0	27,468,526	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Advance.....	87,313	.0	87,313	.0	.0	.0	.0	.0	.0	.0	.0	.0
5. Line 3.4 - Line 4.....	27,381,213	.0	27,381,213	.0	.0	.0	.0	.0	.0	.0	.0	.0
6. Collected during year:												
6.1 Direct.....	481,751,158	.0	343,329,919	134,393,707	.0	.0	4,027,495	.0	.0	.37	.0	.0
6.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
6.3 Reinsurance ceded.....	210,324	.0	210,324	.0	.0	.0	.0	.0	.0	.0	.0	.0
6.4 Net.....	481,540,834	.0	343,119,595	134,393,707	.0	.0	4,027,495	.0	.0	.37	.0	.0
7. Line 5 + Line 6.4.....	508,922,047	.0	370,500,808	134,393,707	.0	.0	4,027,495	.0	.0	.37	.0	.0
8. Prior year (uncollected + deferred and accrued - advance).....	18,507,513	.0	18,507,513	.0	.0	.0	.0	.0	.0	.0	.0	.0
9. First year premiums and considerations:												
9.1 Direct.....	490,624,858	.0	352,203,619	134,393,707	.0	.0	4,027,495	.0	.0	.37	.0	.0
9.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.3 Reinsurance ceded.....	210,324	.0	210,324	.0	.0	.0	.0	.0	.0	.0	.0	.0
9.4 Net (Line 7 - Line 8).....	490,414,534	.0	351,993,295	134,393,707	.0	.0	4,027,495	.0	.0	.37	.0	.0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct.....	876,625,211	.0	49,255,880	808,279,342	.0	333	19,089,656	.0	.0	.0	.0	.0
10.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
10.3 Reinsurance ceded.....	76,338,661	.0	423,595	75,915,066	.0	.0	.0	.0	.0	.0	.0	.0
10.4 Net.....	800,286,550	.0	48,832,285	732,364,276	.0	333	19,089,656	.0	.0	.0	.0	.0
RENEWAL												
11. Uncollected.....	1,756,889	.0	1,754,082	.0	.0	105	.0	.0	.0	2,702	.0	.0
12. Deferred and accrued.....	24,333,163	.0	24,330,377	.0	.0	2,786	.0	.0	.0	.0	.0	.0
13. Deferred, accrued and uncollected:												
13.1 Direct.....	37,091,815	.0	37,086,222	.0	.0	2,891	.0	.0	.0	2,702	.0	.0
13.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
13.3 Reinsurance ceded.....	11,001,762	.0	11,001,762	.0	.0	.0	.0	.0	.0	.0	.0	.0
13.4 Net (Line 11 + Line 12).....	26,090,052	.0	26,084,459	.0	.0	2,891	.0	.0	.0	2,702	.0	.0
14. Advance.....	107,140	.0	106,202	.0	.0	226	.0	.0	.0	712	.0	.0
15. Line 13.4 - Line 14.....	25,982,912	.0	25,978,257	.0	.0	2,665	.0	.0	.0	1,990	.0	.0
16. Collected during year:												
16.1 Direct.....	1,564,920,296	.0	1,052,426,826	466,656,273	.0	9,861	45,782,643	.0	.0	44,693	.0	.0
16.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.3 Reinsurance ceded.....	231,632,329	.0	231,632,329	.0	.0	.0	.0	.0	.0	.0	.0	.0
16.4 Net.....	1,333,287,967	.0	820,794,497	466,656,273	.0	9,861	45,782,643	.0	.0	44,693	.0	.0
17. Line 15 + Line 16.4.....	1,359,270,879	.0	846,772,754	466,656,273	.0	12,526	45,782,643	.0	.0	46,683	.0	.0
18. Prior year (uncollected + deferred and accrued - advance).....	10,589,793	.0	10,582,084	.0	.0	5,871	.0	.0	.0	1,838	.0	.0
19. Renewal premiums and considerations:												
19.1 Direct.....	1,579,167,479	.0	1,066,677,063	466,656,273	.0	6,655	45,782,643	.0	.0	44,845	.0	.0
19.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.3 Reinsurance ceded.....	230,486,392	.0	230,486,392	.0	.0	.0	.0	.0	.0	.0	.0	.0
19.4 Net (Line 17 - Line 18).....	1,348,681,086	.0	836,190,670	466,656,273	.0	6,655	45,782,643	.0	.0	44,845	.0	.0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct.....	2,946,417,548	.0	1,468,136,562	1,409,329,322	.0	6,988	68,899,794	.0	.0	44,882	.0	.0
20.2 Reinsurance assumed.....	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0
20.3 Reinsurance ceded.....	307,035,377	.0	231,120,311	75,915,066	.0	.0	.0	.0	.0	.0	.0	.0
20.4 Net (Lines 9.4 + 10.4 + 19.4).....	2,639,382,170	.0	1,237,016,250	1,333,414,256	.0	6,988	68,899,794	.0	.0	44,882	.0	.0

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

	Insurance											12 Fraternal (Fraternal Benefit Societies Only)
	1	2	Ordinary		5	Group		Accident and Health			11	
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group & Individual)	10 Other	Aggregate of All Other Lines of Business	
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums.....	13,542	0	13,542	0	0	0	0	0	0	0	0	0
22. All other.....	40,796	0	40,796	0	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded.....	(13,097)	0	(13,097)	0	0	0	0	0	0	0	0	0
23.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed.....	(13,097)	0	(13,097)	0	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded.....	8,818,706	0	0	8,818,706	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed.....	8,818,706	0	0	8,818,706	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded.....	50,441,109	0	50,441,109	0	0	0	0	0	0	0	0	0
25.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0	0
25.3 Net ceded less assumed.....	50,441,109	0	50,441,109	0	0	0	0	0	0	0	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6).....	59,246,718	0	50,428,012	8,818,706	0	0	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22).....	0	0	0	0	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed.....	59,246,718	0	50,428,012	8,818,706	0	0	0	0	0	0	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single).....	474,398,635	0	432,265,023	42,082,363	0	0	51,248	0	0	0	0	0
28. Single.....	28,867,872	0	0	28,867,872	0	0	0	0	0	0	0	0
29. Renewal.....	102,745,472	0	69,466,061	30,057,382	0	0	3,222,029	0	0	0	0	0
30. Deposit-type contract funds.....	0	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21).....	606,011,978	0	501,731,084	101,007,617	0	0	3,273,278	0	0	0	0	0

Annual Statement for the year 2020 of the **Life Insurance Company of the Southwest**
EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		2 Cost Containment	3 All Other				
1. Rent.....	9,305,797	.0	.0	.0	.0	.0	9,305,797
2. Salaries and wages.....	106,169,623	.0	.0	.0	.0	.0	106,169,623
3.11 Contributions for benefit plans for employees.....	16,155,583	.0	.0	.0	.0	.0	16,155,583
3.12 Contributions for benefit plans for agents.....	2,175,930	.0	.0	.0	.0	.0	2,175,930
3.21 Payments to employees under non-funded benefit plans.....	1,637,158	.0	.0	.0	.0	.0	1,637,158
3.22 Payments to agents under non-funded benefit plans.....	4,310,974	.0	.0	.0	.0	.0	4,310,974
3.31 Other employee welfare.....	(580,133)	.0	.0	.0	.0	.0	(580,133)
3.32 Other agent welfare.....	(125,281)	.0	.0	.0	.0	.0	(125,281)
4.1 Legal fees and expenses.....	9,893,232	.0	.0	.0	.0	.0	9,893,232
4.2 Medical examination fees.....	8,850,768	.0	.0	.0	.0	.0	8,850,768
4.3 Inspection report fees.....	338,263	.0	.0	.0	.0	.0	338,263
4.4 Fees of public accountants and consulting actuaries.....	1,405,966	.0	.0	.0	.0	.0	1,405,966
4.5 Expense of investigation and settlement of policy claims.....	.0	.0	.0	.0	.0	.0	.0
5.1 Traveling expenses.....	690,107	.0	.0	.0	.0	.0	690,107
5.2 Advertising.....	616,589	.0	.0	.0	.0	.0	616,589
5.3 Postage, express, telegraph and telephone.....	3,719,990	.0	.0	.0	.0	.0	3,719,990
5.4 Printing and stationery.....	2,821,670	.0	.0	.0	.0	.0	2,821,670
5.5 Cost or depreciation of furniture and equipment.....	1,698,750	.0	.0	.0	.0	.0	1,698,750
5.6 Rental of equipment.....	11,073,530	.0	.0	.0	.0	.0	11,073,530
5.7 Cost or depreciation of EDP equipment and software.....	43,411,906	.0	.0	.0	.0	.0	43,411,906
6.1 Books and periodicals.....	72,652	.0	.0	.0	.0	.0	72,652
6.2 Bureau and association fees.....	1,345,871	.0	.0	.0	.0	.0	1,345,871
6.3 Insurance, except on real estate.....	895,329	.0	.0	.0	.0	.0	895,329
6.4 Miscellaneous losses.....	.0	.0	.0	.0	.0	.0	.0
6.5 Collection and bank service charges.....	1,215,963	.0	.0	.0	.0	.0	1,215,963
6.6 Sundry general expenses.....	(8,511,097)	.0	.0	.0	.0	.0	(8,511,097)
6.7 Group service and administration fees.....	.0	.0	.0	.0	.0	.0	.0
6.8 Reimbursements by uninsured plans.....	.0	.0	.0	.0	.0	.0	.0
7.1 Agency expense allowance.....	18,830,658	.0	.0	.0	.0	.0	18,830,658
7.2 Agents' balances charged off (less \$.....0 recovered).....	149,164	.0	.0	.0	.0	.0	149,164
7.3 Agency conferences other than local meetings.....	2,665,011	.0	.0	.0	.0	.0	2,665,011
8.1 Official publication (Fraternal Benefit Societies Only).....	XXX	XXX	XXX	XXX	XXX	.0	.0
8.2 Expenses of supreme lodge meetings (Fraternal Benefit Soc. Only).....	XXX	XXX	XXX	XXX	XXX	.0	.0
9.1 Real estate expenses.....	(5,264,246)	.0	.0	.0	.0	.0	(5,264,246)
9.2 Investment expenses not included elsewhere.....	.0	.0	.0	.0	20,222,711	.0	20,222,711
9.3 Aggregate write-ins for expenses.....	(5,360,007)	.0	.0	.0	.0	.0	(5,360,007)
10. General expenses incurred.....	229,609,719	.0	.0	.0	20,222,711	(b).....0	(a) 249,832,430
11. General expenses unpaid December 31, prior year.....	12,203,324	.0	.0	.0	.0	.0	12,203,324
12. General expenses unpaid December 31, current year.....	13,983,217	.0	.0	.0	.0	.0	13,983,217
13. Amounts receivable relating to uninsured plans, prior year.....	.0	.0	.0	.0	.0	.0	.0
14. Amounts receivable relating to uninsured plans, current year.....	.0	.0	.0	.0	.0	.0	.0
15. General expenses paid during year (Lines 10+11-12-13+14).....	227,829,826	.0	.0	.0	20,222,711	.0	248,052,537

DETAILS OF WRITE-INS

09.301. Other Expenses.....	(5,360,007)	.0	.0	.0	.0	.0	(5,360,007)
09.302. ....	.0	.0	.0	.0	.0	.0	.0
09.303. ....	.0	.0	.0	.0	.0	.0	.0
09.398. Summary of remaining write-ins for Line 9.3 from overflow page.....	.0	.0	.0	.0	.0	.0	.0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398)(Line 9.3 above).....	(5,360,007)	.0	.0	.0	.0	.0	(5,360,007)

(a) Includes management fees of \$.....0 to affiliates and \$.....0 to non-affiliates.

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

1. Charitable \$.....0; 2. Institutional \$.....0; 3. Recreational and Health \$.....0; 4. Educational \$.....0
5. Religious \$.....0; 6. Membership \$.....0; 7. Other \$.....0; 8. Total \$.....0

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

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health				
		3 All Other Lines of Business				
1. Real estate taxes.....	75,809	.0	.0	196,622	.0	272,431
2. State insurance department licenses and fees.....	3,433,593	.0	.0	.0	.0	3,433,593
3. State taxes on premiums.....	29,754,138	.0	.0	.0	.0	29,754,138
4. Other state taxes, including \$.....0 for employee benefits.....	1,804,010	.0	.0	.0	.0	1,804,010
5. U.S. Social Security taxes.....	8,289,764	.0	.0	.0	.0	8,289,764
6. All other taxes.....	368,545	.0	.0	.0	.0	368,545
7. Taxes, licenses and fees incurred.....	43,725,859	.0	.0	196,622	.0	43,922,481
8. Taxes, licenses and fees unpaid December 31, prior year.....	8,358,680	.0	.0	.0	.0	8,358,680
9. Taxes, licenses and fees unpaid December 31, current year.....	3,736,945	.0	.0	.0	.0	3,736,945
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9).....	48,347,594	.0	.0	196,622	.0	48,544,216

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums.....	13,542	.0
2. Applied to shorten the endowment or premium-paying period.....	.0	.0
3. Applied to provide paid-up additions.....	40,796	.0
4. Applied to provide paid-up annuities.....	.0	.0
5. Total Lines 1 through 4.....	54,338	.0
6. Paid-in cash.....	7,093	.0
7. Left on deposit.....	5,915	.0
8. Aggregate write-ins for dividend or refund options.....	.0	.0
9. Total Lines 5 through 8.....	67,345	.0
10. Amount due and unpaid.....	.0	.0
11. Provision for dividends or refunds payable in the following calendar year.....	130,249	.0
12. Terminal dividends.....	.0	.0
13. Provision for deferred dividend contracts.....	.0	.0
14. Amount provisionally held for deferred dividend contracts not included in Line 13.....	.0	.0
15. Total Lines 10 through 14.....	130,249	.0
16. Total from prior year.....	67,121	.0
17. Total dividends or refunds (Lines 9 + 15 - 16).....	130,473	.0

DETAILS OF WRITE-INS

0801. ....	.0	.0
0802. ....	.0	.0
0803. ....	.0	.0
0898. Summary of remaining write-ins for Line 8 from overflow page.....	.0	.0
0899. Totals (Line 0801 through 0803 plus 0898) (Line 8 above).....	.0	.0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
Life Insurance:					
0100001. 80 CSO 4 1/2% - 6% NL.....	67,848,339	0	60,697,788	0	7,150,551
0100002. 80 CSO 4% - 6% CRVM.....	7,472,360	0	7,472,360	0	0
0100003. 58 CSO 3% - 4 1/2% CRVM.....	6,468,994	0	6,468,994	0	0
0100004. 58 CSO 3% NL.....	1,000	0	1,000	0	0
0100005. 58 CSO 3 1/2% ALB CRVM.....	264	0	264	0	0
0100006. 41 CSO 3 1/2% NL.....	27	0	27	0	0
0100007. 1958 CSO 3 1/2 % CRVM.....	0	0	0	0	0
0100008. 1958 CSO 3 1/2 % ALB NL.....	25,118	0	0	0	25,118
0100009. Universal Life CRVM 80 CSO 4.0% 87 -.....	239,662,651	0	239,662,651	0	0
0100010. Universal Life CRVM 2001 CSO 2.0% 05 -.....	594,118,559	0	594,118,559	0	0
0100011. Universal Life CRVM 2001 CSO 4.0% 06 -.....	47,417,784	0	47,417,784	0	0
0100012. Universal Life CRVM 2001 CSO 3.0% 09 -.....	26,534,526	0	26,534,526	0	0
0100013. Universal Life CRVM 2001 CSO 2.5% 07-.....	2,229,392,832	0	2,229,392,832	0	0
0100014. Universal Life CRVM 2001 CSO 3.5% 13-.....	963,528,640	0	963,528,640	0	0
0100015. Universal Life CRVM 2017 CSO 3.5% 17-.....	58,902,541	0	58,902,541	0	0
0100016. Universal Life VM-20 NPR 2017 CSO 3.5% 20 -.....	115,739,573	0	115,739,573	0	0
0100017. VM-20 DET/STO.....	0	0	0	0	0
0100018. Universal Life California Method 97 -.....	6,606,674	0	6,606,674	0	0
0100019. Substandard Extra.....	561,352	0	561,352	0	0
0100020. CRVM 80 CSO 4.5% from 1-1-99.....	22,581	0	22,581	0	0
0100021. 1999 XXX 80 CSO 4.5% from 1-1-2000.....	3,888,349	0	3,888,349	0	0
0100022. 1999 XXX 80 CSO 4% from 1-1-2006.....	681,350	0	681,350	0	0
0100023. 1999 XXX 2001CSO 4% from 1-1-2006.....	24,890,319	0	24,890,319	0	0
0100024. NLP 2001 CSO 4% from 1-1-2012.....	48,992	0	48,992	0	0
0100025. CRVM 2001 CSO 4% from 1-1-2012.....	100,868	0	100,868	0	0
0100026. 1999 XXX 2001CSO 4% from 1-1-2012.....	368,706	0	368,706	0	0
0100027. Substandard.....	4,144,745	0	4,144,745	0	0
0100028. NLP 2001 CSO 3.5% from 1-1-2013.....	328,435	0	328,435	0	0
0100029. CRVM 2001 CSO 3.5% from 1-1-2013.....	8,477,985	0	8,477,985	0	0
0100030. 1999 XXX 2001CSO 3.5% from 1-1-2013.....	90,309,396	0	90,309,396	0	0
0100031. NLP 2001 CSO 3.5% from 1-1-13.....	1,804,090	0	1,804,090	0	0
0100032. Revised XXX 2017CSO S/N SEL 3.5% from 1-1-2017.....	42,843,955	0	42,843,955	0	0
0100033. NLP 2017 CSO COMP 3.5% from 1-1-2019.....	4,749,600	0	4,749,600	0	0
0100034. CRVM 2017 CSO COMP 3.5% from 1-1-2019.....	2,214,283	0	2,214,283	0	0
0100035. NPR 2017 CSO VM-20 4.5% from 1-1-2020.....	3,550,266	0	3,550,266	0	0
0100036. NLP 2017 CSO VM-20 3.5% from 1-1-2020.....	519,449	0	519,449	0	0
0100037. CRVM 2017 CSO VM-20 3.5% from 1-1-2020.....	269,190	0	269,190	0	0
0100038. VM-20 DET/STO.....	10,742,589	0	10,742,589	0	0
0199997. Totals (Gross).....	4,564,236,382	0	4,557,060,713	0	7,175,669
0199998. Reinsurance ceded.....	1,543,155,398	0	1,543,155,398	0	0
0199999. Totals (Net).....	3,021,080,984	0	3,013,905,315	0	7,175,669

Annuities (excluding supplementary contracts with life contingencies):

0200001. 83 IAM, a-2000 7.00%.....	159,442	XXX	159,442	XXX	0
0200002. 83 IAM, a-2000 6.75%.....	507,188	XXX	507,188	XXX	0
0200003. 83 IAM, a-2000 6.50%.....	586,146	XXX	586,146	XXX	0
0200004. 83 IAM, a-2000 6.00%.....	2,327,838	XXX	2,327,838	XXX	0
0200005. 83 IAM, a-2000 5.50%.....	2,622,493	XXX	2,622,493	XXX	0
0200006. 83 IAM, a-2000 5.25%.....	2,903,230	XXX	2,903,230	XXX	0
0200007. 83 IAM, a-2000 5.00%.....	1,262,213	XXX	1,262,213	XXX	0
0200008. 83 IAM, a-2000 4.50%.....	1,226,988	XXX	1,226,988	XXX	0
0200009. 83 IAM, a-2000 4.25%.....	1,777,138	XXX	1,777,138	XXX	0
0200010. 83 IAM, a-2000 4.00%.....	1,318,227	XXX	1,318,227	XXX	0
0200011. 83 IAM 8.75%.....	96,951	XXX	96,951	XXX	0
0200012. 83 IAM 8.25%.....	44,989	XXX	44,989	XXX	0
0200013. 83 IAM 7.75%.....	45,500	XXX	45,500	XXX	0
0200014. 83 IAM 7.25%.....	272,688	XXX	272,688	XXX	0
0200015. 83 IAM 6.25%.....	133,126	XXX	133,126	XXX	0
0200016. 2012 IAR 4.25%.....	314,668	XXX	314,668	XXX	0
0200017. 2012 IAR 4.00%.....	6,505,782	XXX	6,505,782	XXX	0
0200018. 2012 IAR 3.75%.....	3,722,757	XXX	3,722,757	XXX	0
0200019. 2012 IAR 3.50%.....	799,436	XXX	799,436	XXX	0
0200020. 2012 IAR 3.25%.....	619,580	XXX	619,580	XXX	0
0200021. 2012 IAR 3.00%.....	1,226,255	XXX	1,226,255	XXX	0
0200022. 2012 IAR 2.75%.....	832,294	XXX	832,294	XXX	0
0200023. 2012 IAR 2.50%.....	1,187,481	XXX	1,187,481	XXX	0
0200024. 2012 IAR 2.25%.....	77,938	XXX	77,938	XXX	0
0200025. 2012 IAR 1.75%.....	291,696	XXX	291,696	XXX	0
0200026. BSPM 3.25%.....	790,383,070	XXX	790,383,070	XXX	0
0200027. BSPM 3.50%.....	2,937,928,864	XXX	2,937,928,864	XXX	0
0200028. BSPM 3.75%.....	3,818,405,732	XXX	3,818,405,732	XXX	0
0200029. BSPM 4.00%.....	344,971,819	XXX	344,971,819	XXX	0
0200030. BSPM 4.25%.....	1,085,017,974	XXX	1,084,913,678	XXX	104,296

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total (a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0200031. BSPM 4.50%.....	1,970,653,548	XXX	1,868,680,946	XXX	101,972,602
0200032. BSPM 4.75%.....	878,391,232	XXX	819,967,750	XXX	58,423,482
0200033. BSPM 5.00%.....	1,128,200,711	XXX	1,058,708,922	XXX	69,491,789
0200034. BSPM 5.25%.....	198,208,457	XXX	150,875,554	XXX	47,332,903
0200035. BSPM 5.50%.....	62,818,917	XXX	35,392,429	XXX	27,426,488
0200036. BSPM 5.75%.....	265,451	XXX	265,451	XXX	0
0200037. CARVM 3.25%.....	16,277,592	XXX	325,717	XXX	15,951,876
0200038. CARVM 3.50%.....	181,588,288	XXX	7,524,841	XXX	174,063,447
0200039. CARVM 3.75%.....	115,213,960	XXX	21,629,821	XXX	93,584,139
0200040. CARVM 4.00%.....	153,013	XXX	153,013	XXX	0
0200041. CARVM 4.25%.....	69,290,167	XXX	52,402,284	XXX	16,887,883
0200042. CARVM 4.50%.....	185,494,368	XXX	135,519,546	XXX	49,974,822
0200043. CARVM 4.75%.....	203,150,748	XXX	57,702,347	XXX	145,448,401
0200044. CARVM 5.00%.....	136,791,061	XXX	106,953,690	XXX	29,837,372
0200045. CARVM 5.25%.....	290,187,349	XXX	35,599,152	XXX	254,588,197
0200046. CARVM 5.50%.....	145,115,345	XXX	78,464,438	XXX	66,650,907
0200047. CARVM 5.75%.....	55,742,106	XXX	18,773,607	XXX	36,968,499
0200048. CARVM 6.00%.....	58,073,055	XXX	11,808,175	XXX	46,264,881
0200049. CARVM 6.25%.....	136,384,851	XXX	27,299,374	XXX	109,085,476
0200050. CARVM 6.50%.....	70,649,450	XXX	47,213,726	XXX	23,435,724
0200051. CARVM 6.75%.....	50,270,387	XXX	50,270,387	XXX	0
0200052. CARVM 7.00%.....	29,160,342	XXX	27,744,988	XXX	1,415,354
0200053. CARVM 7.25%.....	6,100,270	XXX	1,632,066	XXX	4,468,205
0200054. CARVM 8.00%.....	271,723	XXX	271,723	XXX	0
0200055. CARVM 8.25%.....	406,023	XXX	406,023	XXX	0
0200056. CARVM 8.50%.....	7,908,701	XXX	1,156,686	XXX	6,752,015
0299997. Totals (Gross).....	15,004,336,615	XXX	13,624,207,860	XXX	1,380,128,755
0299999. Totals (Net).....	15,004,336,615	XXX	13,624,207,860	XXX	1,380,128,755

Supplementary Contracts with Life Contingencies:

0300001. 83 IAM, a-2000 4.00%.....	107,593	0	107,593	0	0
0300002. 83 IAM, a-2000 4.25%.....	50,942	0	50,942	0	0
0300003. 83 IAM, a-2000 4.50%.....	811,263	0	811,263	0	0
0300004. 83 IAM, a-2000 5.25%.....	93,465	0	93,465	0	0
0300005. 83 IAM, a-2000 6.00%.....	8,840	0	8,840	0	0
0300006. 83 IAM, a-2000 6.50%.....	583,581	0	583,581	0	0
0300007. 2012 IAR 2.50%.....	53,514	0	53,514	0	0
0300008. 2012 IAR 3.00%.....	80,461	0	80,461	0	0
0300009. 2012 IAR 2.75%.....	37,902	0	37,902	0	0
0300010. 2012 IAR 3.50%.....	179,492	0	179,492	0	0
0300011. 2012 IAR 3.75%.....	104,889	0	104,889	0	0
0300012. 2012 IAR 4.00%.....	332,718	0	332,718	0	0
0300013. 2012 IAR 4.25%.....	55,350	0	55,350	0	0
0300014. 83 IAM 7.25%.....	15,830	0	15,830	0	0
0300015. 83 IAM 8.00%.....	2,257	0	2,257	0	0
0300016. 83 IAM 8.75%.....	3,577	0	3,577	0	0
0399997. Totals (Gross).....	2,521,674	0	2,521,674	0	0
0399999. Totals (Net).....	2,521,674	0	2,521,674	0	0

Accidental Death Benefits:

0400001. 59 ADB 3.00%.....	4,337	0	4,337	0	0
0400002. 1926-1933 Inter-Company Double Indemnity 1941 CSO 3%.....	21,126	0	21,126	0	0
0400003. 1959 Accidental Death Benefit 1980 CSO 4.5%.....	881	0	881	0	0
0400004. 1959 Accidental Death Benefit 2001 CSO 4%.....	4,280	0	4,280	0	0
0400005. 1959 Accidental Death Benefit 2001 CSO 3.50%.....	33,002	0	33,002	0	0
0499997. Totals (Gross).....	63,625	0	63,625	0	0
0499998. Reinsurance ceded.....	2,505	0	2,505	0	0
0499999. Totals (Net).....	61,120	0	61,120	0	0

Disability - Active Lives:

0500001. 52 DIS. TABLE 3.00%.....	5,798	0	5,798	0	0
0500002. 52 DIS. TABLE 4.50%.....	230	0	230	0	0
0500003. Issues 1964 and after, 58 CSO 2.5%: Modified WP Ben 5 w/ Per 2.....	1,811,176	0	1,811,176	0	0
0500004. 1 year FPT 1985 NNHS 83 GAM 4.5%.....	14,023,919	0	14,023,919	0	0
0500005. NLP 58 CSO 2.25% from 1-1-64.....	21,704	0	21,704	0	0
0500006. 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.50%.....	2,759,697	0	2,759,697	0	0
0500007. 2 yr prelim term 52 DIS P2 B5 MOD 2001CSO 4%.....	5,240	0	5,240	0	0
0500008. DIS: NLP 52 DIS P2 B5 MOD 58CSO 2.5%.....	199,230	0	199,230	0	0
0500009. Trad WP 58CSO-52 DIS P2 B5 MOD 2.5%.....	5,279	0	5,279	0	0
0599997. Totals (Gross).....	18,832,272	0	18,832,272	0	0
0599998. Reinsurance ceded.....	4,300,172	0	4,300,172	0	0
0599999. Totals (Net).....	14,532,099	0	14,532,099	0	0

Disability - Disabled Lives:

0600001. 52 DIS TABLE 3.00%.....	113,682	0	113,682	0	0
0600002. 68 GROUP DIS 3.50%.....	239,871	0	239,871	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0600003. 70 GROUP DIS 3.50%.....	48,608	.....0	.....0	.....0	48,608
0600004. Ben 2 Per 2 Modified 2.5%.....	1,039,998	.....0	1,039,998	.....0	.....0
0600005. 1 year FPT 1985 NNHS 83 GAM 4.5%.....	.....0	.....0	.....0	.....0	.....0
0600006. DIS: 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.00%.....	.....0	.....0	.....0	.....0	.....0
0600007. DIS: 1 yr prelim term 52 DIS P2 B5 MOD 80CSO 4.50%.....	574,573	.....0	574,573	.....0	.....0
0699997. Totals (Gross).....	2,016,732	.....0	1,728,253	.....0	288,479
0699999. Totals (Net).....	2,016,732	.....0	1,728,253	.....0	288,479

Miscellaneous Reserves:

0700001. DEF. RESERVES.....	7,713	.....0	7,713	.....0	.....0
0700002. NONDEDUCTION OF D.F.P.....	41,309	.....0	39,487	.....0	1,822
0700003. PAYOR DTH/GIR/EXTRA.....	21,457	.....0	21,457	.....0	.....0
0700004. EXCESS UL/EIUL NET PREMIUMS.....	1,312,272	.....0	1,312,272	.....0	.....0
0700005. EXCESS TERM NET PREMIUMS.....	28,671,610	.....0	28,671,610	.....0	.....0
0700006. For surrender values in excess of reserves otherwise required and carried in this schedule.....	80,735	.....0	80,735	.....0	.....0
0799997. Totals (Gross).....	30,135,097	.....0	30,133,274	.....0	1,822
0799998. Reinsurance ceded.....	525,965	.....0	525,965	.....0	.....0
0799999. Totals (Net).....	29,609,132	.....0	29,607,309	.....0	1,822
9999999. Totals (Net) - Page 3, Line 1.....	18,074,158,356	.....0	16,686,563,631	.....0	1,387,594,725

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance \$.....0, Annuities \$.....0, Supplementary Contracts with Life Contingencies \$.....0, Accidental Death Benefits \$.....0, Disability-Active Lives \$.....0, Disability-Disabled Lives \$.....0, Miscellaneous Reserves, \$.....0.

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes No
- 1.2 If not, state which kind is issued

- 2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes No
- 2.2 If not, state which kind is issued

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

- 4. Has the reporting entity any assessment or stipulated premium contracts in force? If so, state: Yes No
 - 4.1 Amount of insurance: \$.....0
 - 4.2 Amount of reserve: \$.....0
 - 4.3 Basis of reserve:

 - 4.4 Basis of regular assessments:

 - 4.5 Basis of special assessments:

 - 4.6 Assessments collected during year: \$.....0
- 5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

- 6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes No
 - 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$.....0

 - 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$.....0
 Attach statement of methods employed in their valuation.

- 7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes No
 - 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: \$.....0
 - 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

 - 7.3 State the amount of reserves established for this business: \$.....0
 - 7.4 Identify where the reserves are reported in the blank.

- 8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December of the current year? Yes No
 - 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$.....0
 - 8.2 State the amount of reserves established for this business: \$.....0
 - 8.3 Identify where the reserves are reported in the blank:

- 9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes No
 - 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$.....6,497,469,877
 - 9.2 State the amount of reserves established for this business: \$.....579,313,319
 - 9.3 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
Description of Valuation Class	2 Changed From	3 Changed To	Increase in Actuarial Reserve Due To Change

NONE

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves.....	5,807	5,801	0	0	0	0	0	0	0	0	0	0	6
2. Additional contract reserves (b).....	391,297	391,297	0	0	0	0	0	0	0	0	0	0	0
3. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits.....	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross).....	397,104	397,098	0	0	0	0	0	0	0	0	0	0	6
8. Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Totals (Net).....	397,104	397,098	0	0	0	0	0	0	0	0	0	0	6
CLAIM RESERVE													
10. Present value of amounts not yet due on claims.....	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Additional actuarial reserves - Asset/Liability analysis.....	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits.....	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves.....	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross).....	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Totals (Net).....	0	0	0	0	0	0	0	0	0	0	0	0	0
17. TOTALS (Net).....	397,104	397,098	0	0	0	0	0	0	0	0	0	0	6
18. TABULAR FUND INTEREST.....	18,119	18,119	0	0	0	0	0	0	0	0	0	0	0

DETAILS OF WRITE-INS

0601.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0602.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0603.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1302.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1303.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 + 1398) (Line 13 above).....	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT 7 - DEPOSIT-TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance.....	2,120,425,695	0	43,720,627	15,607,868	0	2,061,097,200
2. Deposits received during the year.....	80,654,452	0	942,772	7,970,800	0	71,740,880
3. Investment earnings credited to the account.....	5,742,346	0	3,794,152	923,895	0	1,024,299
4. Other net change in reserves.....	10,084,945	0	10,084,945	0	0	0
5. Fees and other charges assessed.....	0	0	0	0	0	0
6. Surrender charges.....	0	0	0	0	0	0
7. Net surrender or withdrawal payments.....	35,402,910	0	13,860,871	4,958,475	0	16,583,564
8. Other net transfers to or (from) Separate Accounts.....	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8).....	2,181,504,528	0	44,681,625	19,544,088	0	2,117,278,815
10. Reinsurance balance at the beginning of the year.....	0	0	0	0	0	0
11. Net change in reinsurance assumed.....	0	0	0	0	0	0
12. Net change in reinsurance ceded.....	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10 + 11 - 12).....	0	0	0	0	0	0
14. Net balance at the end of the current year after reinsurance (Lines 9 + 13).....	2,181,504,528	0	44,681,625	19,544,088	0	2,117,278,815

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct.....	0	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
1.4 Net.....	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted:											
2.11 Direct.....	2,230,000	0	2,085,000	145,000	0	0	0	0	0	0	0
2.12 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded.....	0	0	0	0	0	0	0	0	0	0	0
2.14 Net.....	2,230,000	0	(b) 2,085,000	(b) 145,000	0	(b) 0	(b) 0	0	0	0	0
2.2 Other:											
2.21 Direct.....	49,018,643	0	49,720,039	(766,271)	0	0	66,563	(1,688)	0	0	0
2.22 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.23 Reinsurance ceded.....	12,494,808	0	12,494,808	0	0	0	0	0	0	0	0
2.24 Net.....	36,523,835	0	(b) 37,225,231	(b) (766,271)	0	(b) 0	(b) 66,563	(b) (1,688)	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:											
3.1 Direct.....	4,812,005	0	4,793,404	0	0	0	8,601	0	0	0	10,000
3.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded.....	1,174,473	0	1,174,473	0	0	0	0	0	0	0	0
3.4 Net.....	3,637,533	0	(b) 3,618,931	(b) 0	0	(b) 0	(b) 8,601	0	(b) 0	(b) 0	(b) 10,000
4. Totals:											
4.1 Direct.....	56,060,648	0	56,598,443	(621,271)	0	0	75,164	(1,688)	0	0	10,000
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	13,669,280	0	13,669,280	0	0	0	0	0	0	0	0
4.4 Net.....	42,391,368	(a) 0	(a) 42,929,163	(b) (621,271)	0	0	(a) 75,164	(b) (1,688)	0	0	10,000

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$.....0 in Column 2, \$.....0 in Column 3 and \$.....0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$.....0, Individual Annuities \$.....0, Credit Life (Group and Individual) \$.....0, and Group Life \$.....0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$.....0, Credit (Group and Individual) Accident and Health \$.....0 and Other Accident and Health \$.....0 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements during the year:											
1.1 Direct.....	298,013,667	0	195,300,686	95,089,227	275,732	0	87,108	7,236,126	0	0	24,788
1.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded.....	58,025,629	0	57,214,020	811,608	0	0	0	0	0	0	0
1.4 Net..... (d)	239,988,039	0	138,086,666	94,277,619	275,732	0	87,108	7,236,126	0	0	24,788
2. Liability December 31, current year from Part 1:											
2.1 Direct.....	56,060,648	0	56,598,443	(621,271)	0	0	75,164	(1,688)	0	0	10,000
2.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded.....	13,669,280	0	13,669,280	0	0	0	0	0	0	0	0
2.4 Net.....	42,391,368	0	42,929,163	(621,271)	0	0	75,164	(1,688)	0	0	10,000
3. Amounts recoverable from reinsurers Dec. 31, current year.....	7,063,009	0	7,063,009	0	0	0	0	0	0	0	0
4. Liability December 31, prior year:											
4.1 Direct.....	31,418,232	0	31,709,876	(363,095)	0	0	61,512	(62)	0	0	10,000
4.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded.....	10,746,891	0	10,746,891	0	0	0	0	0	0	0	0
4.4 Net.....	20,671,341	0	20,962,986	(363,095)	0	0	61,512	(62)	0	0	10,000
5. Amounts recoverable from reinsurers Dec. 31, prior year.....	627,323	0	627,323	0	0	0	0	0	0	0	0
6. Incurred benefits:											
6.1 Direct.....	322,656,083	0	220,189,253	94,831,051	275,732	0	100,761	7,234,499	0	0	24,788
6.2 Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded.....	67,383,704	0	66,572,096	811,608	0	0	0	0	0	0	0
6.4 Net.....	255,272,379	0	153,617,157	94,019,443	275,732	0	100,761	7,234,499	0	0	24,788

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....0 in Line 1.1, \$.....0 in Line 1.4, \$.....0 in Line 6.1 and \$.....0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....2,492,817 in Line 1.1, \$.....2,492,817 in Line 1.4, \$.....2,492,817 in Line 6.1 and \$.....2,492,817 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$.....240 in Line 1.1, \$.....240 in Line 1.4, \$.....240 in Line 6.1 and \$.....240 in Line 6.4.

(d) Includes \$.....0 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks.....	0	0	0
2.2 Common stocks.....	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens.....	0	0	0
3.2 Other than first liens.....	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company.....	0	0	0
4.2 Properties held for the production of income.....	0	0	0
4.3 Properties held for sale.....	0	0	0
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....	0	0	0
6. Contract loans.....	0	0	0
7. Derivatives (Schedule DB).....	0	0	0
8. Other invested assets (Schedule BA).....	0	0	0
9. Receivables for securities.....	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL).....	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	0	0	0
13. Title plants (for Title insurers only).....	0	0	0
14. Investment income due and accrued.....	0	0	0
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination.....	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers.....	0	0	0
16.2 Funds held by or deposited with reinsured companies.....	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0
18.2 Net deferred tax asset.....	65,439,274	46,231,483	(19,207,791)
19. Guaranty funds receivable or on deposit.....	0	0	0
20. Electronic data processing equipment and software.....	0	0	0
21. Furniture and equipment, including health care delivery assets.....	39,687	122,284	82,597
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0
24. Health care and other amounts receivable.....	75,753,948	62,557,290	(13,196,658)
25. Aggregate write-ins for other-than-invested assets.....	567,443	767,501	200,058
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	141,800,351	109,678,558	(32,121,793)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
28. TOTALS (Lines 26 and 27).....	141,800,351	109,678,558	(32,121,793)

DETAILS OF WRITE-INS

1101.....	0	0	0
1102.....	0	0	0
1103.....	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0	0
2501. Leasehold Improvements.....	62,190	149,907	87,717
2502. Miscellaneous Receivables.....	3,489	5,213	1,723
2503. Items not allocated.....	29,843	74,980	45,137
2598. Summary of remaining write-ins for Line 25 from overflow page.....	471,921	537,402	65,481
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	567,443	767,501	200,058

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

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

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

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

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 162,340,294	\$ 289,239,903
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 162,340,294	\$ 289,239,903
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,659,430,720	\$ 1,515,606,080
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 1,659,430,720	\$ 1,515,606,080

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 and the disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the reporting period. Actual results could differ from those estimates.

C. Accounting Policy

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

In addition, the Company uses the following accounting policies:

- (1) **Basis for Short-Term Investments**
Short-term investments are stated at amortized cost.
- (2) **Basis for Bonds and Amortization Schedule**
Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other-than-temporarily impaired are written down to their fair value.
- (3) **Basis for Common Stocks**
Common stocks are stated at fair market value.
- (4) **Basis for Preferred Stocks**
Preferred stocks are stated in accordance with the guidance provided in Statements of Statutory Accounting Principles ("SSAP") No. 32 - Investments in Preferred Stock (including investments in preferred stock of subsidiary, controlled or affiliated entities).
- (5) **Basis for Mortgage Loans**
Mortgage loans on real estate are stated at the aggregate carrying value less accrued interest.
- (6) **Basis for Loan-Backed Securities and Adjustment Methodology**
Loan-backed securities and structured securities are stated at the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, which are valued using the prospective method.
- (7) **Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities**
The Company carries National Life Distribution, LLC, a noninsurance subsidiary, at U.S. GAAP equity adjusted to a statutory basis in accordance with SSAP No. 97 - Investments in Subsidiary, Controlled and Affiliated Entities.
- (8) **Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities**
The Company has minor ownership interests in limited partnerships. The Company carries these interests based on the underlying audited GAAP equity of the investee.
- (9) **Accounting Policies for Derivatives**
All derivatives are stated at fair value.

NOTES TO FINANCIAL STATEMENTS

- (10) Anticipated Investment Income Used in Premium Deficiency Calculation
The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses
Liabilities for losses and loss/claim adjustment expenses for accident and health contracts are estimated by the Company's valuation actuary using statistical claim development models to develop best estimates of liabilities for medical expense business and using tabular reserves employing mortality/morbidity tables and discount rates specified by regulatory authorities for disability income business.
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period
The Company has not modified its capitalization policy from the prior year.
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables
The Company has no pharmaceutical rebate receivables.

D. Going Concern

N/A

Note 2 – Accounting Changes and Corrections of Errors

No corrections of errors that were material to the Company's financial position or results of operations.

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

A. Discontinued Operation Disposed of or Classified as Held for Sale
NONE

B. Change in Plan of Sale of Discontinued Operation
N/A

C. Nature of any Significant Continuing Involvement with Discontinued Operations After Disposal
N/A

D. Equity Interest Retained in the Discontinued Operation After Disposal
N/A

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) Maximum and Minimum Lending Rates
The maximum and minimum lending rates for mortgage loans during 2020 were: 2.89% and 5.00%.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was:
73%

NOTES TO FINANCIAL STATEMENTS

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total	Current Year \$1,913	Prior Year \$2,325
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(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 3,550,387,731	\$ 0	\$3,550,387,731
(b) 30-59 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(c) 60-89 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(d) 90-179 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(e) 180+ Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
4. Interest Reduced							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 3,224,889,272	\$ 0	\$3,224,889,272
(b) 30-59 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(c) 60-89 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(d) 90-179 Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(e) 180+ Days Past Due	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
4. Interest Reduced							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

- (5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan: NONE
- (6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting: NONE
- (7) Allowances for Credit Losses: N/A
- (8) Mortgage Loans Derecognized as a Result of Foreclosure: NONE

NOTES TO FINANCIAL STATEMENTS

(9) Policy for Recognizing Interest Income on Impaired Loans

The company accrues interest income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized upon receipt.

B. Debt Restructuring
NONEC. Reverse Mortgages
NONE

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

(2) Securities with Recognized Other-Than-Temporary Impairment
NONE(3) Recognized OTTI Securities
N/A

(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	\$ (5,559,632)
	2. 12 Months or Longer	\$ 0
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 65,424,637
	2. 12 Months or Longer	\$ 0

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions
NONEF. Repurchase Agreements Transactions Accounted for as Secured Borrowing
NONEG. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
NONEH. Repurchase Agreements Transactions Accounted for as a Sale
NONEI. Reverse Repurchase Agreements Transactions Accounted for as a Sale
NONE

J. Real Estate

(1) Recognized Impairment Loss
NONE(2) Sold or Classified Real Estate Investments as Held for Sale
A) None in 2020.

B) In 2019, the Company sold one property: Waterford One, an office building in Midlothian, VA; the sale took place on May 29, 2019. A loss of \$30,613 was recognized on the sale of Waterford One and was recorded in line 34 of the Summary of Operations - Net realized capital gains and losses in 2019.

(3) Changes to a Plan of Sale for an Investment in Real Estate
N/A(4) Retail Land Sales Operations
N/A(5) Real Estate Investments with Participating Mortgage Loan Features
NONE

K. Low-Income Housing Tax Credits (LIHTC)

(1) Number of Remaining Years of Unexpired Tax Credits and Holding Period for LIHTC Investments

The remaining holding periods vary for these investments with the longest being 12 years and the Company anticipates full absorption of all LIHTC credits. The required holding period is 15 years.

(2) Amount of LIHTC and Other Tax Benefits Recognized

The Company recognized \$23,463,088 in tax credits and \$2,658,856 of other tax benefits in 2020. The Company recognized \$24,718,501 in tax credits

NOTES TO FINANCIAL STATEMENTS

and \$2,552,952 in other tax benefits in 2019.

- (3) **Balance of Investment Recognized**
In 2020, a balance of \$90.0 million is recognized in the statement of financial position. The prior year amount reflected in the statement of financial position is \$115.2 million.
- (4) **Regulatory Reviews**
The LIHTC properties are not subject to any regulatory reviews.
- (5) **LIHTC investments which Exceed 10% of Total Admitted Assets**
The Company investments in LIHTC do not exceed 10% of the total admitted assets.
- (6) **Recognized Impairment**
The Company did not recognize any impairments or write-downs during 2020 or 2019 on LIHTC investments.
- (7) **Amount and Nature of Write-Downs or Reclassifications**
There were no write-downs or reclassifications made during the year due to the forfeiture or ineligibility of tax credits.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	Current Year						
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
a. Subject to contractual obligation for which liability is not shown	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Collateral held under security lending arrangements	0	0	0	0	0	0	0
c. Subject to repurchase agreements	0	0	0	0	0	0	0
d. Subject to reverse repurchase agreements	0	0	0	0	0	0	0
e. Subject to dollar repurchase agreements	0	0	0	0	0	0	0
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0
g. Placed under option contracts	0	0	0	0	0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0	0	0	0	0
i. FHLB capital stock	79,166,100	0	0	0	79,166,100	86,542,100	(7,376,000)
j. On deposit with states	2,741,815	0	0	0	2,741,815	3,206,199	(464,384)
k. On deposit with other regulatory bodies	0	0	0	0	0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,663,895,919	0	0	0	2,663,895,919	2,654,947,128	8,948,791
m. Pledged as collateral not captured in other categories	142,480,841	0	0	0	142,480,841	147,283,035	(4,802,194)
n. Other restricted assets	526,333,825	0	0	0	526,333,825	440,594,337	85,739,488
o. Total Restricted Assets	\$ 3,414,618,500	\$ 0	\$ 0	\$ 0	\$ 3,414,618,500	\$ 3,332,572,799	\$ 82,045,701

Restricted Asset Category	Current Year			
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage	
			10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ 0	\$ 0	0.0%	0.0%
b. Collateral held under security lending arrangements	0	0	0.0%	0.0%
c. Subject to repurchase agreements	0	0	0.0%	0.0%
d. Subject to reverse repurchase agreements	0	0	0.0%	0.0%
e. Subject to dollar repurchase agreements	0	0	0.0%	0.0%
f. Subject to dollar reverse repurchase agreements	0	0	0.0%	0.0%
g. Placed under option contracts	0	0	0.0%	0.0%
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock	0	0	0.0%	0.0%
i. FHLB capital stock	0	79,166,100	0.3%	0.3%
j. On deposit with states	0	2,741,815	0.0%	0.0%
k. On deposit with other regulatory bodies	0	0	0.0%	0.0%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	0	2,663,895,919	10.2%	10.3%
m. Pledged as collateral not captured in other categories	0	142,480,841	0.5%	0.6%
n. Other restricted assets	0	526,333,825	2.0%	2.0%
o. Total Restricted Assets	\$ 0	\$ 3,414,618,500	13.1%	13.2%

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage	
	Current Year									
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)				9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets

NOTES TO FINANCIAL STATEMENTS

Pledged assets for coverage of a group annuity	\$ 123,457,709	\$ 0	\$ 0	\$ 0	\$ 123,457,709	\$ 125,115,360	\$ (1,657,651)	\$ 123,457,709	0.5%	0.5%
Pledged assets for swaps	\$ 10,143,845	\$ 0	\$ 0	\$ 0	\$ 10,143,845	\$ 10,028,496	\$ 115,349	\$ 10,143,845	0.0%	0.0%
Pledged assets for futures	\$ 8,879,287	\$ 0	\$ 0	\$ 0	\$ 8,879,287	\$ 12,139,179	\$ (3,259,892)	\$ 8,879,287	0.0%	0.0%
Total (c)	\$ 142,480,841	\$ 0	\$ 0	\$ 0	\$ 142,480,841	\$ 147,283,035	\$ (4,802,194)	\$ 142,480,841	0.5%	0.6%

(a) Subset of column 1

(b) Subset of column 3

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

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted						8 Total Current Year Admitted Restricted	Percentage		
	Current Year					6 Total From Prior Year		7 Increase/ (Decrease) (5 minus 6)	9 Gross (Admitted & Nonadmitted) Restricted to Total Assets	10 Admitted Restricted to Total Admitted Assets
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)					
Collateral pledged for counterparties with derivative exposure	\$ 526,333,825	\$ 0	\$ 0	\$ 0	\$ 526,333,825	\$ 440,594,337	\$ 85,739,488	\$ 526,333,825	2.0%	2.0%
Total (c)	\$ 526,333,825	\$ 0	\$ 0	\$ 0	\$ 526,333,825	\$ 440,594,337	\$ 85,739,488	\$ 526,333,825	2.0%	2.0%

(a) Subset of column 1

(b) Subset of column 3

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

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

N/A

M. Working Capital Finance Investments
NONEN. Offsetting and Netting of Assets and Liabilities
NONEO. 5GI Securities
NONEP. Short Sales
NONE

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Accounts
(1) Number of CUSIPs	64	0
(2) Aggregate Amount of Investment Income	\$ 13,559,217	\$ 0

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of Ownership

The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies

The Company recognized an impairment write down of \$9.2M in 2020. No impairment was recognized in 2019 in Joint Ventures, Partnerships and Limited Liability Companies.

Note 7 – Investment Income

A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:

Due and accrued income is excluded from investment income when collection of interest is uncertain. Rental income is excluded from investment income when more than three months in arrears.

B. The total amount excluded:

\$0

Note 8 – Derivative Instruments

A. Derivatives Under SSAP No. 86 – Derivatives

(1) Market Risk, Credit Risk and Cash Requirements

The Company may purchase or sell various derivative instruments, including equity options, total return swaps, forwards and futures based on the S&P 500, MSCI Emerging Markets, Russell 2000 and other indices in order to hedge its obligation with respect to indexed products. These derivative instruments generally cost 5% or less of the indexed liabilities at the time they are purchased, are authorized under state law, and are purchased from counterparties that conform to the Company's policies and guidelines regarding derivative instruments. The standard option

NOTES TO FINANCIAL STATEMENTS

position involves contracts of duration one year or less and, except for dynamic portfolio balancing (which is limited), are held to maturity. If the related index decreases, options purchased expire worthless, and any future contracts will be settled at a loss.

These instruments are marked to market daily and may produce exposure in excess of internal counterparty limits established by the Insurance Companies' investment policy. The Company requires the counterparties to post collateral on its behalf to correct any overage stemming from either trading activity or market movements. The Company receives cash, cash equivalents and securities as collateral for any excess exposure and records the collateral received as a liability. The Company is required, in certain instances, to post collateral in order to purchase option, futures, or swap contracts. The amount of collateral that may be required for future or swap trading is determined by the exchange on which it is traded. The amount of collateral that is required for option trading is dependent on the counterparty.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter ("OTC") derivatives, which are bilateral contracts between two counterparties. The Company manages credit risk by dealing with creditworthy counterparties, establishing risk control limits, obtaining collateral from all counterparties and evaluating the financial stability of each counterparty before entering into each agreement and throughout the period that the financial instrument is owned. The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company enters into interest rate swaps to reduce market risks from changes in interest rates. The Company designates interest rate swaps as fair value hedges when they have met the requirements to be deemed fair value hedges. These swaps are primarily pay-fixed for receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

Note 9 – Income Taxes**A. Deferred Tax Assets/(Liabilities)****1. Components of Net Deferred Tax Asset/(Liability)**

	2020			2019			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Gross deferred tax assets	\$235,804,291	\$ 14,332,600	\$250,136,891	\$204,672,308	\$ 12,873,807	\$217,546,115	\$ 31,131,983	\$ 1,458,793	\$ 32,590,776
b. Statutory valuation allowance adjustment	0	0	0	0	0	0	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	\$235,804,291	\$ 14,332,600	\$250,136,891	\$204,672,308	\$ 12,873,807	\$217,546,115	\$ 31,131,983	\$ 1,458,793	\$ 32,590,776
d. Deferred tax assets nonadmitted	65,439,274	0	65,439,274	46,231,483	0	46,231,483	19,207,791	0	19,207,791
e. Subtotal net admitted deferred tax asset (1c-1d)	\$170,365,017	\$ 14,332,600	\$184,697,617	\$158,440,825	\$ 12,873,807	\$171,314,632	\$ 11,924,192	\$ 1,458,793	\$ 13,382,985
f. Deferred tax liabilities	63,308,067	38,355,572	101,663,639	69,055,828	32,094,346	101,150,174	(5,747,761)	6,261,226	513,465
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	\$107,056,950	\$(24,022,972)	\$ 83,033,978	\$ 89,384,997	\$(19,220,539)	\$ 70,164,458	\$ 17,671,953	\$(4,802,433)	\$ 12,869,520

2. Admission Calculation Components SSAP No. 101

	2020			2019			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below:	77,152,564	5,881,414	83,033,978	63,536,494	6,627,963	70,164,457	13,616,070	(746,549)	12,869,521
Adjusted gross deferred tax assets expected to be realized following the balance sheet date	77,152,564	5,881,414	83,033,978	63,536,494	6,627,963	70,164,457	13,616,070	(746,549)	12,869,521
Adjusted gross deferred tax assets allowed per limitation threshold			236,459,511			216,816,243			19,643,268
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a)	93,212,453	8,451,186	101,663,639	94,904,331	6,245,844	101,150,175	(1,691,878)	2,205,342	513,464

NOTES TO FINANCIAL STATEMENTS

	2020			2019			Change		
	1 Ordinary	2 Capital	3 (Col 1+2) Total	4 Ordinary	5 Capital	6 (Col 4+5) Total	7 (Col 1-4) Ordinary	8 (Col 2-5) Capital	9 (Col 7+8) Total
and 2(b) above) offset by gross deferred tax liabilities									
d. Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(b)+2(c))	\$170,365,017	\$ 14,332,600	\$184,697,617	\$158,440,825	\$ 12,873,807	\$171,314,632	\$ 11,924,192	\$ 1,458,793	\$ 13,382,985

3. Other Admissibility Criteria

	2020	2019
a. Ratio percentage used to determine recovery period and threshold limitation amount	15.0%	15.0%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1,805,441,078	\$ 1,630,644,840

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

	2020		2019		Change	
	1 Ordinary	2 Capital	3 Ordinary	4 Capital	5 (Col. 1-3) Ordinary	6 (Col. 2-4) Capital
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 235,804,291	\$ 14,332,600	\$ 204,672,308	\$ 12,873,807	\$ 31,131,983	\$ 1,458,793
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0%	100.0%	0.0%	100.0%	0.0%	0.0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	\$ 170,365,017	\$ 14,332,600	\$ 158,440,825	\$ 12,873,807	\$ 11,924,192	\$ 1,458,793
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0%	41.0%	0.0%	100.0%	0.0%	(59.0)%

(b) Does the company's tax planning strategies include the use of reinsurance? NO

B. Deferred Tax Liabilities Not Recognized - NONE

C. Current and Deferred Income Taxes

1. Current Income Tax

	1 2020	2 2019	3 (Col 1-2) Change
a. Federal	\$ 28,734,234	\$ 83,888,664	\$ (55,154,430)
b. Foreign	0	0	0
c. Subtotal	28,734,234	83,888,664	(55,154,430)
d. Federal income tax on net capital gains	6,766,862	9,817,214	(3,050,352)
e. Utilization of capital loss carry-forwards	0	0	0
f. Other	(23,463,088)	(32,878,931)	9,415,843
g. Federal and Foreign income taxes incurred	\$ 12,038,008	\$ 60,826,947	\$ (48,788,939)

2. Deferred Tax Assets

	1 2020	2 2019	3 (Col 1-2) Change
a. Ordinary:			
1. Discounting of unpaid losses	\$ 0	\$ 0	\$ 0
2. Unearned premium reserve	0	0	0
3. Policyholder reserves	123,242,964	112,116,789	11,126,175
4. Investments	0	0	0
5. Deferred acquisition costs	94,806,691	75,478,889	19,327,802
6. Policyholder dividends accrual	0	0	0
7. Fixed assets	0	0	0

NOTES TO FINANCIAL STATEMENTS

	1 2020	2 2019	3 (Col 1-2) Change
8. Compensation and benefits accrual	0	0	0
9. Pension accrual	0	0	0
10. Receivables - nonadmitted	15,909,062	13,138,126	2,770,936
11. Net operating loss carry-forward	0	0	0
12. Tax credit carry-forward	0	0	0
13. Other (items <=5% and >5% of total ordinary tax assets)	1,845,574	3,938,504	(2,092,930)
Other (items listed individually >5% of total ordinary tax assets)			0
99. Subtotal	\$ 235,804,291	\$ 204,672,308	\$ 31,131,983
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	65,439,274	46,231,483	19,207,791
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	\$ 170,365,017	\$ 158,440,825	\$ 11,924,192
e. Capital:			
1. Investments	14,332,600	12,873,807	1,458,793
2. Net capital loss carry-forward	0	0	0
3. Real estate	0	0	0
4. Other (items <=5% and >5% of total capital tax assets)	0	0	0
Other (items listed individually >5% of total capital tax assets)			0
99. Subtotal	\$ 14,332,600	\$ 12,873,807	\$ 1,458,793
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Admitted capital deferred tax assets (2e99-2f-2g)	14,332,600	12,873,807	1,458,793
i. Admitted deferred tax assets (2d+2h)	\$ 184,697,617	\$ 171,314,632	\$ 13,382,985

3. Deferred Tax Liabilities

	1 2020	2 2019	3 (Col 1-2) Change
a. Ordinary:			
1. Investments	\$ 10,566,528	\$ 9,146,349	\$ 1,420,179
2. Fixed assets	0	0	0
3. Deferred and uncollected premium	5,629,244	2,941,193	2,688,051
4. Policyholder reserves	47,094,516	56,841,919	(9,747,403)
5. Other (items <=5% and >5% of total ordinary tax liabilities)	17,779	126,367	(108,588)
Other (items listed individually >5% of total ordinary tax liabilities)			0
99. Subtotal	\$ 63,308,067	\$ 69,055,828	\$ (5,747,761)
b. Capital:			
1. Investments	\$ 38,355,572	\$ 32,094,346	\$ 6,261,226
2. Real estate	0	0	0
3. Other (Items <=5% and >5% of total capital tax liabilities)	0	0	0
Other (items listed individually >5% of total capital tax liabilities)			0
99. Subtotal	\$ 38,355,572	\$ 32,094,346	\$ 6,261,226
c. Deferred tax liabilities (3a99+3b99)	\$ 101,663,639	\$ 101,150,174	\$ 513,465
4. Net Deferred Tax Assets (2i - 3c)	\$ 83,033,978	\$ 70,164,458	\$ 12,869,520

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate Among the more significant book to tax adjustments were the following:

	Amount	Effective Tax Rate (%)
Permanent Differences:		
Provision computed at statutory rate	\$ 38,500,907	21.0%
Proration of tax exempt investment income		%
Amortization of interest maintenance reserve	(1,271,381)	(0.7)%
Tax exempt income deduction		%
Dividends received deduction	(269,053)	(0.1)%
Corporate owned life insurance	(1,725,465)	(0.9)%
Disallowed travel and entertainment	23,351	0%
Lobbying expenses disallowed		%
Other permanent differences	(8,008,246)	(4.4)%
Change in nonadmitted assets		%
Statutory valuation allowance adjustment		%
Accrual adjustment - prior year	(20,029,868)	(10.9)%
Other	(23,463,088)	(12.8)%
Totals	\$ (16,242,843)	(8.8)%
Federal and foreign income taxes incurred	5,271,146	2.9%
Realized capital gains (losses) tax	6,766,862	3.7%
Change in net deferred income taxes	(28,280,851)	(15.4)%
Total statutory income taxes	\$ (16,242,843)	(8.8)%

NOTES TO FINANCIAL STATEMENTS**E. Operating Loss Carry Forwards and Income Taxes Available for Recoupment**

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes: NONE
2. The following is income tax expense for current year and preceding years that is available for recoupment in the event of future net losses: NONE
3. The Company's aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code: NONE

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated with the following entities:
National Life Insurance Company, Catamount Reinsurance Company, Longhorn Reinsurance Company, National Life Holding Company, NLV Financial Corp., Sentinel Asset Management, Inc., Sentinel Administrative Services, Inc., and Equity Services, Inc.
2. The manner in which the Board of Directors sets forth for allocating the consolidated federal income tax:
The method of allocation for federal income tax expense between the companies is pursuant to a written agreement. Allocation is based upon separate return calculations with current credit for net losses. Intercompany tax balances are settled quarterly.

G. Federal or Foreign Federal Income Tax Loss Contingencies:

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT) - RTT owed under the TCJA - N/A**I. Alternative Minimum Tax Credit - N/A****Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties****A. Nature of the Relationship Involved**

The Company is a wholly-owned subsidiary of National Life Insurance Company ("NLIC"), a Vermont domiciled life insurance company.

Longhorn Reinsurance Company ("Longhorn") commenced business on August 17, 2016 as a special purpose financial insurance company domiciled and licensed in the state of Vermont. Effective October 1, 2016 the Company entered into a coinsurance with funds withheld agreement with Longhorn to reinsure certain in-force indexed universal life insurance policies issued by the Company. As a result of this transaction, the Company recognized a ceding commission, a portion of which was recorded in net income and the other portion as an increase to surplus, which will be recognized as income on a net of tax basis as earnings emerge from the reinsured business, in accordance with Appendix-791. All outstanding stock issued by Longhorn is owned by NLV Financial Corporation ("NLVF"). At formation, Longhorn issued 5,000,000 shares of common stock at \$1 par value per share to NLIC in exchange for cash. NLIC paid an additional \$17 million in cash to Longhorn, which was recorded as gross paid in and contributed surplus. During 2019 ownership of Longhorn was transferred as a dividend from NLIC to NLVF.

On March 6, 2015, National Life Distribution, LLC ("NLD") was organized as a Vermont domestic limited liability company. The Company is the sole member of the LLC and paid cash of \$100,000 on June 5, 2015 as a capital contribution. NLD serves as a master agency for National Life Group's field force operations. The Company incurs commission expenses based on applicable product commission schedules agreed to with NLD. In 2020 and 2019, the Company received a dividend from NLD for \$59.5 million and \$17.0 million, respectively.

Catamount Reinsurance Company ("Catamount") was incorporated on August 5, 2015 as a subsidiary of NLIC. Catamount is an insurance affiliate of the Company; all outstanding shares of Catamount's common stock are directly owned by NLV Financial Corp ("NLVF"). During 2016, ownership of Catamount was transferred as a dividend from NLIC to NLVF.

B. Transactions

In 2020, there was a capital contribution of \$45.5 million, comprised of \$8.0 million cash and a partnership investment with a fair value of \$37.5 million, from National Life to LSW. In 2019, there was a cash capital contribution of \$75.0 million from National Life to LSW.

See Schedule Y for more detail.

**C. Transactions with Related Parties who are not Reported on Schedule Y
NONE****D. Amounts Due From or To Related Parties**

All intercompany transactions are settled on a current basis. Amounts payable or receivable at December 31 generally represent year end cost allocations, reinsurance transactions, and income taxes and are included in the Company's statement of assets, liabilities and capital and surplus. Net amounts receivable from parent and affiliates at December 31, 2020 and 2019 totaled \$16.5 million and \$49.1 million, respectively. See Note 10F for more information.

E. Material Management or Service Contracts and Cost-Sharing Arrangements

The Company and its parent share common facilities and employees. Expenses are periodically allocated according to specified expense sharing agreements. Significant transactions are disclosed, as appropriate, on Schedule Y – Part 2.

F. Guarantees or Undertakings

No guarantees or undertakings for the benefit of a subsidiary, parent or affiliate resulting in a material contingent exposure of the Company or any related party's assets or liabilities existed at December 31, 2020. See Note 14 for information regarding other contingencies.

G. Nature of the Control Relationship

All outstanding shares of the Company are owned by its parent NLIC, an insurance company domiciled in the State of Vermont.

H. Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned

NOTES TO FINANCIAL STATEMENTS

The Company does not own any shares of an upstream parent or affiliate.

I. Investments in SCA that Exceed 10% of Admitted Assets

The Company does not have any investments in a subsidiary or affiliated entity that exceeds 10% of the admitted assets of the insurer.

J. Investments in Impaired SCAs

The Company does not have any investments in an impaired subsidiary or affiliated entity.

K. Investment in Foreign Insurance Subsidiary

NONE

L. Investment in Downstream Noninsurance Holding Company

The Company does not have any investments in a downstream noninsurance holding company.

M. All SCA Investments

The Company's investment in NLD is reflected in Other Invested Assets.

N. Investment in Insurance SCAs

The Company does not have any investments in an insurance SCA.

O. SCA or SSAP 48 Entity Loss Tracking

NONE

Note 11 – Debt

A. Debt Including Capital Notes

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	7,000,000	7,000,000	0
(c) Activity Stock	69,117,300	69,117,300	0
(d) Excess Stock	3,048,800	3,048,800	0
(e) Aggregate Total (a+b+c+d)	\$ 79,166,100	\$ 79,166,100	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	4,007,818,140	XXX	XXX

2. Prior Year-End

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

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d).

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d).

b. Membership Stock (Class A and B) Eligible for Redemption and Not Eligible for Redemption

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

NOTES TO FINANCIAL STATEMENTS

2. Class B	\$ 7,000,000	\$ 7,000,000	\$ 0	\$ 0	\$ 0	\$ 0
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11B(2)B1 current year total (column 1) should equal 11B(2)a1(a) total (column 1).

11B(2)B2 current year total (column 1) should equal 11B(2)a1(b) total (column 1).

(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 Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,778,794,212	\$ 2,663,895,919	\$ 2,048,217,362
2. Current Year General Account Total Collateral Pledged	2,778,794,212	2,663,895,919	2,048,217,362
3. Current Year Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Total Collateral Pledged	\$ 2,712,121,174	\$ 2,654,947,128	\$ 1,991,177,362

11B(3)a1 (columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (columns 1, 2 and 3, respectively).

11B(3)a2 (columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (columns 1, 2 and 3, respectively).

11B(3)a3 (columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (columns 1, 2 and 3, respectively).

11B(3)a4 (columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (columns 1, 2 and 3, respectively).

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 Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 2,832,383,966	\$ 2,725,488,585	\$ 2,037,502,362
2. Current Year General Account Maximum Collateral Pledged	2,832,383,966	2,725,488,585	2,037,502,362
3. Current Year Separate Accounts Maximum Collateral Pledged	0	0	0
4. Prior Year-End Total General and Separate Accounts Maximum Collateral Pledged	\$ 2,802,832,372	\$ 2,747,702,589	\$ 2,000,366,362

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	2,048,217,362	2,048,217,362	0	\$ 2,048,217,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 2,048,217,362	\$ 2,048,217,362	\$ 0	\$ 2,048,217,362

2. Prior Year-End

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	1,991,177,362	1,991,177,362	0	\$ 1,991,177,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 1,991,177,362	\$ 1,991,177,362	\$ 0	\$ 1,991,177,362

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	\$ 0	\$ 0	\$ 0
2. Funding Agreements	2,079,747,362	2,079,747,362	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	\$ 2,079,747,362	\$ 2,079,747,362	\$ 0

11B(4)b4 (columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (columns 1, 2 and 3, respectively).

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

NOTES TO FINANCIAL STATEMENTS

- A. Defined Benefit Plan - NONE
- B. Investment Policies and Strategies - N/A
- C. Fair Value of Plan Assets - N/A
- D. Basis Used to Determine Expected Long-Term Rate-of-Return - N/A
- E. Defined Contribution Plans - See Note 12G
- F. Multiemployer Plans - N/A
- G. Consolidated/Holding Company Plans

The Company participates in a defined contribution retirement plan for its employees that is sponsored by the Company's parent, NLIC. Under this plan, eligible employees earning less than a specified amount receive a 75% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Employees earning more than the specified amount receive a 50% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Additional employee voluntary contributions may be made to the plan subject to contribution guidelines. Vesting and withdrawal privilege schedules are attached to the Company's matching contributions. The Company's matching contribution for the plan was \$2.5 million and \$2.6 million for 2020 and 2019, respectively.

The Company participates in various defined benefit pension plans and post-retirement medical benefit plans sponsored by NLVF, who indirectly holds all of the outstanding stock of the Company through its 100% ownership in the Company's parent, NLIC. The Company's net expense for these plans was \$14.4 million and \$18.4 million for 2020 and 2019, respectively.

For both of these plans, the Company has no ongoing obligation in connection with these plans outside of contributing towards the annual cost for the Company's employees who participate in the plans.

- H. Postemployment Benefits and Compensated Absences - NONE
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - N/A

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

- A. Number of Share and Par or State Value of Each Class

At December 31, 2020, the Company had 300,000 shares authorized and outstanding, \$10.00 par value per share.

- B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

The Company has no preferred stock outstanding.

- C. Dividend Restrictions

The Company can pay dividends to NLIC up to the greater of (1) 10% of surplus as of the end of the previous calendar year or (2) the net gain from operations on a statutory basis for the previous calendar year. Any payment in excess of this amount would require the Company to give advance notice of the proposed dividend to the Commissioner of Insurance of the Texas Department of Insurance, who may disapprove its payment.

- D. Dates and Amounts of Dividends Paid

In 2020 and 2019, the Company paid no dividends.

- E. Profits that may be Paid as Ordinary Dividends to Stockholders

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

- F. Restrictions Placed on Unassigned Funds (Surplus)

There were no restrictions placed on the Company's surplus.

- G. Amount of Advances to Surplus not Repaid

The total amount of advances to surplus not repaid is \$-0-.

- H. Amount of Stock Held for Special Purposes

No stock is held for special purposes.

- I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

There were no changes in the balances of any special surplus funds.

- J. The Portion of Unassigned Funds (Surplus) Represented or Reduced by Unrealized Gains and Losses is: \$41,254,960.

- K. The Reporting Entity Issued the Following Surplus Debentures or Similar Obligations

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party? (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
1	December 17, 2003	7.500	\$ 30,000,000	YES	\$ 30,000,000	\$ 30,000,000	\$ 881,250
XXX	XXX	XXX	\$ 30,000,000	XXX	\$ 30,000,000	\$ 30,000,000	\$ 881,250

NOTES TO FINANCIAL STATEMENTS

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-to-Date Interest Expense Recognized	Current Year Interest Offset Percentage (Not Including Amounts Paid to a 3rd Party Liquidity Provider)	Current Year Principal Paid	Life-to-Date Principal Paid	Date of Maturity
1	\$ 2,250,000	\$ 37,456,250	0.00	\$ 0	\$ 0	August 10, 2033
XXX	\$ 2,250,000	\$ 37,456,250	XXX	\$ 0	\$ 0	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used to Purchase an Asset Directly from the Holder of the Surplus Note? (Y/N)	Is Asset Insurer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1	NO	NO	NO	YES	CASH
XXX	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carrying Value of Assets	Is Liquidity Source a Related Part to the Surplus Note Issuer? (Y/N)
1	\$ 0	\$ 0	NO
XXX	\$ 0	\$ 0	XXX

The Company's outstanding surplus note is owned by its parent, NLIC.

- L. The impact of any restatement due to prior quasi-reorganizations is as follows
- There were no prior quasi-reorganizations.
- M. Effective Date of Quasi-Reorganization for a Period of Ten Years Following Reorganization
- The effective dates of all quasi-reorganizations in the prior 10 years are: N/A

Note 14 – Liabilities, Contingencies and Assessments

A. Contingent Commitments

- (1) Total SSAP No. 97, Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88, and SSAP No. 48, Joint Ventures, Partnerships and Limited Liability Company contingent liabilities: \$428,790,375.
- (2) Detail of other contingent commitments
NONE
- (3) Guarantee Obligations
N/A

B. Assessments

- (1) Assessments Where Amount is Known or Unknown
The Company participates in the guaranty association of each state in which it conducts business. The amount of any assessment is based on various rates, established by the National Organization of Life and Health Insurance Guaranty Associations (NOLHGA). At December 31, 2020, LSW had accrued assessment charges of \$925,719 with expected payment over ten years. The Company has also recorded a related asset of \$511,983 for premium tax credits, which are expected to be realized through 2030.
- (2) Assessments

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$	563,626
b.	Decreases current year:		22,461
c.	Increases current year:		(29,182)
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$	511,983

- (3) Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts
N/A

C. Gain Contingencies

NONE

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

NONE

E. Joint and Several Liabilities

NOTES TO FINANCIAL STATEMENTS

NONE

F. All Other Contingencies

The Company is subject, in the ordinary course of business, to claims, litigation, arbitration proceedings, and governmental examinations. Although the Company is not aware of any actions, proceedings or allegations that reasonably should give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of any particular matter cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial condition.

The Company is also involved in class action or putative class action litigation. On September 24, 2010, three individuals brought a putative class action against LSW concerning their purchases of indexed universal life insurance policies sold in California (SecurePlus Provider and SecurePlus Paragon), before the U.S. District Court for the Central District of California and captioned Walker, et al. v. Life Ins. Co. of the Southwest. The Company vigorously litigated this matter for more than a decade in both the District Court and the United States Court of Appeals for the Ninth Circuit. During that time, a jury and the District Court rendered judgments in favor of the Company on all claims then pending. On appeal, those judgments were upheld by the Ninth Circuit, though that Court revived other claims that previously had been dismissed by the District Court. Those remaining claims concerning certain alleged violations of California's illustration statute were preliminarily scheduled for trial in 2021. On February 5, 2021, the parties entered into a Stipulation and Agreement of Settlement with respect to all remaining claims. The settlement is subject to Court approval. If approved, the Company has agreed to pay certain cash relief, provide certain non-monetary relief, and pay attorneys' fees and costs to Plaintiffs' counsel. The Company has not conceded or admitted any wrongdoing or liability as part of the Settlement and continues to deny each, any, and all allegations of wrongdoing, fault, liability, or damage whatsoever that have or could have been asserted by Plaintiffs.

Note 15 – Leases

A. Lessee Operating Lease

(1) Lessee's Leasing Arrangements

a. Rental Expense

The Company is party to an amended lease agreement with Gaedeke Holding IX, LLC for its home office facilities. The expiration date of this agreement is August 31, 2029. In accordance with Statement of Statutory Accounting Principles (SSAP) No. 22, Leases, rent charges/incentives were recognized on a straight line basis over the term of the lease. The result is a rent obligation liability of \$1.3 million and an incentive liability of \$4.8 million as of December 31, 2020. Rent expenses incurred were \$2.1 million and \$1.3 million for the years ended 2020 and 2019, respectively.

(2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year

The following is a schedule of future minimum rental payments for operating leases that have remaining non-cancelable terms in excess of one year pursuant to the amended lease as described above:

a. At December 31, 2020 the minimum aggregate rental commitments are as follows:

Year Ending December 31	Operating Leases
1. 2021	\$ 2,937,252
2. 2022	\$ 2,933,279
3. 2023	\$ 2,988,709
4. 2024	\$ 3,073,530
5. 2025	\$ 3,050,384
6. Total	\$ 14,983,154

(3) For Sale-Leaseback Transactions

a. Terms of the Sale-Leaseback Transactions

The Company is not involved in any material sales-leaseback transactions.

B. Lessor Leases

Leasing is not a significant part of the lessor's business activities in terms of revenue, net income, or assets.

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

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk:

	Assets		Liabilities	
	2020	2019	2020	2019
a. Swaps	\$ 235,954,300	\$ 235,954,300	\$ 0	\$ 0
b. Futures	3,186,437	29,598,170	0	0
c. Options	0	0	0	0
d. Total	\$ 239,140,737	\$ 265,552,470	\$ 0	\$ 0

See Schedule DB for additional detail.

2. Nature and Terms of Off-Balance Sheet Risk

The Company purchases exchange-traded futures on various indexes including the S&P 500, MSCI Emerging Markets, and the Russell2000. If the referenced index decreases, any futures contracts will be settled at a loss. See Note 8 for additional information concerning market risk and cash requirements.

The Company has entered into pay-fixed, receive-floating interest rate swaps designed to mitigate the changes in fair value of certain fixed rate instruments due to changes in interest rates.

3. Amount of Loss if any Party to the Financial Instrument Failed

NOTES TO FINANCIAL STATEMENTS

The Company's exchange-traded futures are transacted through regulated exchanges and variation margin is settled on a daily basis. Therefore, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to over the counter ("OTC") swap contracts, which are bilateral contracts between two counterparties. Losses would be limited to the carrying value of the swap positions, less any net collateral held that has been obtained from the relevant counterparty.

4. Collateral or Other Security Required to Support Financial Instrument

The Company is required, in certain instances, to post collateral in order to purchase futures contracts. The amount of collateral that may be required for futures trading is determined by the exchange on which it is traded.

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

- A. Transfers of Receivables Reported as Sales - N/A
 B. Transfer and Servicing of Financial Assets - N/A
 C. Wash Sales
 NONE

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - NONE

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - NONE

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	\$ 0	\$ 6,322,000	\$ 0	\$ 0	\$ 6,322,000
Common Stock	\$ 4,863,695	\$ 0	\$ 79,166,100	\$ 2,360,823	\$ 86,390,618
Derivatives	\$ 8,879,287	\$ 2,691,752,270	\$ 0	\$ 0	\$ 2,700,631,557
Other Invested Assets	\$ 0	\$ 0	\$ 0	\$ 818,695,201	\$ 818,695,201
Cash, Cash Equivalents & Short Term	\$ 18,604,824	\$ 0	\$ 0	\$ 44,900,000	\$ 63,504,824
Total	\$ 32,347,806	\$ 2,698,074,270	\$ 79,166,100	\$ 865,956,024	\$ 3,675,544,200
Liabilities at Fair Value					
Derivatives	\$ 0	\$ 2,124,629,544	\$ 0	\$ 0	\$ 2,124,629,544
Total	\$ 0	\$ 2,124,629,544	\$ 0	\$ 0	\$ 2,124,629,544

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

Description	Beginning Balance at 1/1/2020	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2020
a. Assets										
Common Stock	\$ 86,542,100	\$ 0	\$ 0	\$ 0	\$ 0	\$ 2,831,100	\$ 0	\$ (10,207,100)	\$ 0	\$ 79,166,100
Total	\$ 86,542,100	\$ 0	\$ 0	\$ 0	\$ 0	\$ 2,831,100	\$ 0	\$ (10,207,100)	\$ 0	\$ 79,166,100
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(3) Policies when Transfers Between Levels are Recognized

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

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

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

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

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

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

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

(5) Fair Value Disclosures

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

NOTES TO FINANCIAL STATEMENTS

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

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 19,542,083,626	\$ 17,415,511,460	\$ 8,337,841	\$ 19,356,469,172	\$ 177,276,613	\$ 0	\$ 0
Preferred stock	\$ 8,075,710	\$ 7,050,000	\$ 0	\$ 8,075,710	\$ 0	\$ 0	\$ 0
Common stock	\$ 86,390,618	\$ 86,390,618	\$ 4,863,695	\$ 0	\$ 79,166,100	\$ 2,360,823	\$ 0
Mortgage loans	\$3,550,387,731	\$3,550,387,731	\$ 0	\$ 0	\$3,550,387,731	\$ 0	\$ 0
Cash, cash equivalents & short-term investments	\$ 63,504,824	\$ 63,504,824	\$ 18,604,824	\$ 0	\$ 0	\$ 44,900,000	\$ 0
Derivative asset	\$2,700,631,557	\$2,700,631,557	\$ 8,879,287	\$2,691,752,270	\$ 0	\$ 0	\$ 0
Surplus notes	\$ 129,039,086	\$ 96,347,260	\$ 0	\$ 129,039,086	\$ 0	\$ 0	\$ 0
Other invested assets	\$ 908,816,584	\$ 908,816,584	\$ 0	\$ 0	\$ 0	\$ 818,695,201	\$ 90,121,382
Derivative liability	\$2,124,629,544	\$2,124,629,544	\$ 0	\$2,124,629,544	\$ 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	\$ 90,121,382	0.0		A - it was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at December 31, 2020	Unfunded Commitments as of December 31, 2020	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	2,360,823	0	Not applicable	Not applicable
Short Term Investments	44,900,000	0	Not applicable	Not applicable
Other Invested Assets	818,695,201	428,790,375	Not applicable	Not applicable

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

Note 21 – Other Items

A. Unusual or Infrequent Items
NONE

B. Troubled Debt Restructuring Debtors
NONE

C. Other Disclosures
The following amounts were not represented in the financial statements as of December 31, 2020 as they represent segregated funds held for others: Cash and securities collateral of \$526.3 million pledged from counterparties for derivative exposure, this is a increase of \$85.7 million from prior year.

D. Business Interruption Insurance Recoveries
NONE

E. State Transferable and Non-Transferable Tax Credits
(1) Carrying Value of Transferable and Non-Transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-Transferable State Tax Credits by State and in Total
NONE

F. Subprime Mortgage Related Risk Exposure
NONE

G. Retained Assets

(1) Description of How Accounts are Structured and Reporting
The reserve asset program for the Company is reported as a liability on the financial statements. In the event of a death claim, clients have numerous settlement options to choose. If they do not choose a settlement option, the default is a reserve asset account only in states where it's permitted. Once a client has elected a reserve asset account, the account is opened with a third party vendor and the withdrawals are funded through an unaffiliated financial institution. The client receives a check book, statement and information regarding the new account. Interest is credited to each account monthly, there is only one interest rate for the program. The Company pays the administrative fees associated with the accounts but the clients may be assessed the following transaction fees should they occur:

\$10.00- Insufficient Funds \$12.00- Stop Payment orders \$2.00- Draft Copies or special statements

(2) Retained Assets In Force

	In Force		In Force	
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	16	\$ 1,517,006	11	\$ 599,952
b. 13 to 24 months	7	403,789	10	819,478
c. 25 to 36 months	8	609,326	11	358,359

NOTES TO FINANCIAL STATEMENTS

	In Force		In Force	
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
d. 37 to 48 months	8	335,285	9	621,229
e. 49 to 60 months	9	554,068	12	562,325
f. Over 60 months	155	3,822,965	175	4,140,691
g. Total	203	\$ 7,242,439	228	\$ 7,102,034

(3) Segregation Between Individual and Group Contracts

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset account at the beginning of the year	228	\$ 7,102,034	0	\$ 0
b. Number/amount of retained asset accounts issued/added during the year	22	5,204,783	0	0
c. Investment earnings credited to retained asset accounts during the year	N/A	55,463	N/A	0
d. Fees and other charges assessed to retained asset accounts during the year	N/A	10	N/A	0
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	15	345,022	0	0
f. Number/amount of retained asset accounts closed/withdrawn during the year	32	4,774,809	0	0
g. Number balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	203	\$ 7,242,439	0	\$ 0

H. Insurance-Linked Securities (ILS) Contracts
N/A

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

	Amount	Percent
(1) Amount of Admitted Balance that Could Be Realized from an Investment Vehicle	\$ 210,383,309	
(2) Percentage Bonds		16.000%
(3) Percentage Stocks		0.000%
(4) Percentage Mortgage Loans		0.000%
(5) Percentage Real Estate		0.000%
(6) Percentage Cash and Short-Term Investments		28.000%
(7) Percentage Derivatives		0.000%
(8) Percentage Other Invested Assets		56.000%

Note 22 – Events Subsequent

A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act (YES/NO)?

Yes [] No [X]

	2020	2019
B. ACA fee assessment payable for the upcoming year	\$ 0	\$ 0
C. ACA fee assessment paid	0	0
D. Premium written subject to ACA 9010 assessment	0	0
E. Total adjusted capital before surplus adjustment (Five-Year Historical Line 30)	\$ 0	
F. Total adjusted capital after surplus adjustment (Five-Year Historical Line 30 minus 22B above)	\$ 0	
G. Authorized control level (Five-Year Historical Line 31)	\$ 0	

H. Would reporting the ACA assessment as of December 31, 2020 have triggered an RBC action level (YES/NO)?

Yes [] No [X]

Subsequent events have been considered through December 31, 2020 for the statutory statement issued on February 24, 2021.

Note 23 – Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories(1) Are any of the reinsurers listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes [] No [X]
If yes, give full details.(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business? Yes [] No [X]
If yes, give full details.

NOTES TO FINANCIAL STATEMENTS**Section 2 – Ceded Reinsurance Report – Part A**

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes [] No [X]
- a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. **\$ N/A**
- b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? **\$ N/A**
- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes [] No [X]
If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. **\$51.2M**
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement? Yes [X] No []
If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? **\$0**

B. Uncollectible Reinsurance

The Company has not written off any uncollectible reinsurance during the year.

C. Commutation of Ceded Reinsurance Reflected in Income and Expenses

The Company has not commuted any ceded reinsurance during the year.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - N/A**E. Reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer - N/A****F. Reinsurance Agreement with Affiliated Captive Reinsurer**

Effective October 1, 2016, the Company entered into a reinsurance agreement with Longhorn Reinsurance Company ("Longhorn"), an affiliated special purpose financial insurance company, domiciled under the laws of the state of Vermont. The agreement was for Longhorn to reinsure certain indexed universal life ("IUL") policies issued by LSW from January 1, 2011 through December 31, 2015. Effective July 1, 2017, LSW also ceded to Longhorn certain IUL policies issued during 2016. The reinsurance agreement includes policies that were in force and had existing reserves established by the Company as of the effective date of the agreement. The form of the reinsurance agreement with Longhorn is coinsurance; with most of the reinsurance being established on funds withheld basis, and the balance on a "pure" coinsurance basis. The "pure" coinsurance portion is secured by a letter of credit ("LOC") procured by NLIC for the account of Longhorn.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - N/A**H. Reinsurance Credits - N/A****Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination - N/A****Note 25 – Change in Incurred Losses and Loss Adjustment Expenses - N/A****Note 26 – Intercompany Pooling Arrangements - NONE****Note 27 – Structured Settlements - NONE****Note 28 – Health Care Receivables - N/A****Note 29 – Participating Policies**

For the reporting year ended 2020, premiums under traditional life participating policies were \$2.2 million. The Company accounts for its policyholder dividends based upon SSAP No. 51 - Life Contracts. The Company paid dividends on these policies in the amount of \$0.1 million.

Note 30 – Premium Deficiency Reserves

N/A

Note 31 – Reserves for Life Contracts and Annuity Contracts**(1) Reserve Practices**

The Company waives deduction of deferred fractional premiums upon death of insured. The Company does not return any portion of the final premium paid beyond the date of death, except where provided in policy provisions. Surrender values are not promised in excess of the legally computed reserves.

(2) Valuation of Substandard Policies

For Universal Life, Statutory reserves are calculated using actual rated and/or flat extra mortality attributed to the life. The additional reserve due to the

NOTES TO FINANCIAL STATEMENTS

substandard nature is not separately calculated and reported. Table ratings expire after 20 years or age 65, whichever is later.

For Traditional Life, Statutory reserves are determined by computing mean reserves using standard mortality, then calculating a substandard extra reserve. Where the extra premium is a flat extra, the extra reserve is equal to one-half the flat extra premium charge for the year. For policies with a percentage extra rating, the extra reserve is defined as the difference between mean reserves calculated using standard valuation mortality and mean reserves calculated using valuation mortality adjusted by the percentage rating. Table ratings expire after 20 years or age 65, whichever is later.

(3) Amount of Insurance Where Gross Premiums are Less than the Net Premiums

As of December 31, 2020, the Company had \$4,002,942,467 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Texas. Reserves to cover the above insurance totaled \$29,983,882 at year-end and are reported in Exhibit 5 - Miscellaneous Reserves.

(4) Method Used to Determine Tabular Interest, Reserves Released, and Cost

The Tabular Interest (Page 7, Part A, Line 4), Tabular less Actual Reserve Release (Page 7, Part A, Line 5), and Tabular Cost (Page 7, Part A, Line 9) has been determined by formula as described in the instructions for Page 7.

(5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies

The Tabular Interest on funds not involving life contingencies (Page 7, Part A, Line 5), has been determined by formula as described in the instructions for Page 7.

(6) Details for Other Changes

N/A

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

A.	INDIVIDUAL ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1.	Subject to Discretionary Withdrawal:					
	(a) With market value adjustment	\$ 3,312,239,077	\$ 0	\$ 0	\$ 3,312,239,077	24.3%
	(b) At book value less current surrender charge of 5% or more	2,824,598,504	0	0	2,824,598,504	20.7%
	(c) At fair value	0	0	0	0	0.0%
	(d) Total with market value adjustment or at fair value (total of a through c)	\$ 6,136,837,581	\$ 0	\$ 0	\$ 6,136,837,581	45.0%
	(e) At book value without adjustment (minimal or no charge or adjustment)	6,852,238,557	0	0	6,852,238,557	50.3%
2.	Not subject to discretionary withdrawal	637,653,395	0	0	637,653,395	4.7%
3.	Total (gross: direct + assumed)	13,626,729,533	0	0	13,626,729,533	100.0%
4.	Reinsurance ceded	0	0	0	0	
5.	Total (net)* (3) - (4)	\$ 13,626,729,533	\$ 0	\$ 0	\$ 13,626,729,533	
6.	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	\$ 1,593,137,705	\$ 0	\$ 0	\$ 1,593,137,705	

B.	GROUP ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1.	Subject to Discretionary Withdrawal:					
	(a) With market value adjustment	\$ 0	\$ 0	\$ 0	\$ 0	0.0%
	(b) At book value less current surrender charge of 5% or more	69,361,129	0	0	69,361,129	5.0%
	(c) At fair value	0	0	0	0	0.0%
	(d) Total with market value adjustment or at fair value (total of a through c)	\$ 69,361,129	\$ 0	\$ 0	\$ 69,361,129	5.0%
	(e) At book value without adjustment (minimal or no charge or adjustment)	1,310,767,626	0	0	1,310,767,626	95.0%
2.	Not subject to discretionary	0	0	0	0	0.0%

NOTES TO FINANCIAL STATEMENTS

B. GROUP ANNUITIES:	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
withdrawal					
3. Total (gross: direct + assumed)	1,380,128,755	0	0	1,380,128,755	100.0%
4. Reinsurance ceded	0	0	0	0	
5. Total (net) (3) - (4)	\$ 1,380,128,755	\$ 0	\$ 0	\$ 1,380,128,755	
6. Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date	\$ 3,673,004	\$ 0	\$ 0	\$ 3,673,004	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies)	General Accounts	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to Discretionary Withdrawal:					
(a) With market value adjustment	\$ 0	\$ 0	\$ 0	\$ 0	0.0%
(b) At book value less current surrender charge of 5% or more	45,997,398	0	0	45,997,398	2.1%
(c) At fair value	0	0	0	0	0.0%
(d) Total with market value adjustment or at fair value (total of a through c)	\$ 45,997,398	\$ 0	\$ 0	\$ 45,997,398	2.1%
(e) At book value without adjustment (minimal or no charge or adjustment)	23,064,056	0	0	23,064,056	1.1%
2. Not subject to discretionary withdrawal	2,112,443,075	0	0	2,112,443,075	96.8%
3. Total (gross: direct + assumed)	2,181,504,529	0	0	2,181,504,529	100.0%
4. Reinsurance ceded	0	0	0	0	
5. Total (net) (3) - (4)	\$ 2,181,504,529	\$ 0	\$ 0	\$ 2,181,504,529	
6. Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date	\$ 5,779,462	\$ 0	\$ 0	\$ 5,779,462	

D. Life and Accident & Health Annual Statement:

(1) Exhibit 5, Annuities section, Total (net)	\$ 15,004,336,615
(2) Exhibit 5, Supplementary contracts with life contingencies section, Total (net)	2,521,674
(3) Exhibit 7, Deposit-type contracts, Line 14, Column 1	2,181,504,528
(4) Subtotal	\$ 17,188,362,817
Separate Accounts Statement:	
(5) Exhibit 3, Line 0299999, Column 2	\$ 0
(6) Exhibit 3, Line 0399999, Column 2	0
(7) Policyholder dividend and coupon accumulations	0
(8) Policyholder premiums	0
(9) Guaranteed interest contracts	0
(10) Other contract deposit funds	0
(11) Subtotal	\$ 0
(12) Combined Total	\$ 17,188,362,817

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

1. Subject to discretionary withdrawal, surrender values, or policy loans:

	Account Value	Cash Value	Reserve
a. Term Policies with Cash Value	\$ 0	\$ 0	\$ -
b. Universal Life	216,640,851	185,780,122	228,048,937
c. Universal Life with Secondary	143,325,136	91,110,338	143,106,015

NOTES TO FINANCIAL STATEMENTS

Guarantees			
d. Indexed Universal Life	674,037,624	646,996,424	658,804,832
e. Indexed Universal Life with Secondary Guarantees	3,758,383,943	2,714,800,538	3,256,811,794
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	31,988,106	31,988,106	98,186,711
h. Variable Life	0	0	0
i. Variable Universal Life	0	0	0
j. Miscellaneous Reserves	0	0	0

2. Not subject to discretionary withdrawal or no cash values:

a. Term Policies without Cash Value	XXX	XXX	\$ 184,103,160
b. Accidental Death Benefits	XXX	XXX	61,120
c. Disability – Active Lives	XXX	XXX	14,532,099
d. Disability – Disabled Lives	XXX	XXX	2,016,732
e. Miscellaneous Reserves	XXX	XXX	29,609,132

3. Total (gross: direct + assumed)	\$ 4,824,375,660	\$ 3,670,675,528	\$ 4,615,280,532
4. Reinsurance Ceded	1,499,175,082	1,192,131,941	1,547,980,465
5. Total (net) (c) (D)	\$ 3,325,200,578	\$ 2,478,543,587	\$ 3,067,300,067

B. Separate Account with Guarantees - N/A

C. Separate Account Nonguaranteed - N/A

D. Amount

Life & Accident & Health Annual Statement:		
(1) Exhibit 5, Life Insurance Section, Total (net)		\$ 3,021,080,984
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)		61,120
(3) Exhibit 5, Disability – Active Lives Section, Total (net)		14,532,099
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)		2,016,732
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)		29,609,132
(6) Subtotal		\$ 3,067,300,067
Separate Accounts Annual Statement		
(7) Exhibit 3, Line 0199999, Column 2		\$ 0
(8) Exhibit 3, Line 0499999, Column 2		0
(9) Exhibit 3, Line 0599999, Column 2		0
(10) Subtotal (Lines (7) through (9))		\$ 0
(11) Combined Total ((6) and (10))		\$ 3,067,300,067

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of end of December 31, 2020 were:

	Gross	Net of Loading
(1) Industrial	\$ 0	\$ 0
(2) Ordinary new business	27,468,526	523,188
(3) Ordinary renewal	26,084,460	26,276,936
(4) Credit life	0	0
(5) Group life	0	0
(6) Group annuity	0	0
(7) Totals	\$ 53,552,986	\$ 26,800,124

Note 35 – Separate Accounts - N/A**Note 36 – Loss/Claim Adjustment Expenses - N/A**

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes No
If yes, complete Schedule Y, Parts 1, 1A and 2.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes No N/A
- 1.3 State regulating? Texas
- 1.4 Is the reporting entity publicly traded or a member of publicly traded group? Yes No
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. _____
- 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
- 2.2 If yes, date of change: _____
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/14/2021
- 3.4 By what department or departments?
Texas Department of Insurance
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with departments? Yes No N/A
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11 sales of new business? Yes No
- 4.12 renewals? Yes No
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21 sales of new business? Yes No
- 4.22 renewals? Yes No
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
If the answer is YES, complete and file the merger history data file with the NAIC.
- 5.2 If yes, provide the 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 | | |
- 6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes No
- 7.2 If yes,
- 7.21 State the percentage of foreign control 0.0%
- 7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).
- | 1
Nationality | 2
Type of Entity |
|------------------|---------------------|
| | |
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 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 No
- 8.4 If the response to 8.3 is yes, please provide below the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers, LLP 185 Asylum St. Suite 2400 Hartford, CT 06103-3404
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes No
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes No
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [] No [] N/A [X]
- 10.6 If the response to 10.5 is no or n/a, please explain:
The reporting entity has not established an Audit Committee. It has elected to appoint the Joint Audit Committee of its parent company to meet the requirements of the Model Audit Rule as adopted by the State of Texas.
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Michael H. Crawford, VP, Chief Actuary and Appointed Actuary, Life Insurance Company of the Southwest, 15455 Dallas Parkway Ste. 800, Addison, TX 75001
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [X] No []
- 12.11 Name of real estate holding company CIP14 WFS Investor LLC, CrossHarbor Inst Partn 2018, CrossHarbor Instit Ptners 2014, Crow Holdings Realty Ptr VII, Waterton Residential Property Venture XI
- 12.12 Number of parcels involved 0
- 12.13 Total book/adjusted carrying value \$ 39,911,011
- 12.2 If yes, provide explanation
The Company is a partner in five real estate joint ventures. See Schedule BA - Part 1, Line 2199999.
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A []
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [] No [X]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.
- | 1
American Bankers Association (ABA)
Routing Number | 2
Issuing or Confirming Bank Name | 3
Circumstances That Can Trigger
the Letter of Credit | 4
Amount |
|---|--------------------------------------|---|-------------|
| 0 | | | \$ 0 |
- BOARD OF DIRECTORS**
16. Is the purchase or sale of all investments of the reporting entity passed upon either by the Board of Directors or a subordinator committee thereof? Yes [X] No []
17. Does the reporting entity keep a complete permanent record of the proceedings of its Board of Directors and all subordinate committees thereof? Yes [X] No []
18. Has the reporting entity an established procedure for disclosure to its Board of Directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No []
- FINANCIAL**
19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers \$ 0
- 20.12 To stockholders not officers \$ 0
- 20.13 Trustees, supreme or grand (Fraternal only) \$ 0
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers \$ 0
- 20.22 To stockholders not officers 0
- 20.23 Trustees, supreme or grand (Fraternal only) 0
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reporting in the statement? Yes [] No [X]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others \$ 0
- 21.22 Borrowed from others \$ 0
- 21.23 Leased from others \$ 0
- 21.24 Other \$ 0
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [] No [X]
- 22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment \$ 0
- 22.22 Amount paid as expenses \$ 0

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

22.23	Other amounts paid	\$	0
23.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>
23.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:	\$	28,682,430

INVESTMENT

24.01	Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date (other than securities lending programs addressed in 24.03)?		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>
24.02	If no, give full and complete information, relating thereto:		
24.03	For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet (an alternative is to reference Note 17 where this information is also provided).		
24.04	For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions.	\$	0
24.05	For the reporting entity's securities lending program, report amount of collateral for other programs.	\$	0
24.06	Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?		Yes <input type="checkbox"/> No <input type="checkbox"/> N/A <input checked="" type="checkbox"/>
24.07	Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%?		Yes <input type="checkbox"/> No <input type="checkbox"/> N/A <input checked="" type="checkbox"/>
24.08	Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending?		Yes <input type="checkbox"/> No <input type="checkbox"/> N/A <input checked="" type="checkbox"/>
24.09	For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:		
24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$	0
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$	0
24.093	Total payable for securities lending reported on the liability page:	\$	0
25.1	Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is current in force? (Exclude securities subject to Interrogatory 21.1 and 24.03.)		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>
25.2	If yes, state the amount thereof at December 31 of the current year:		
25.21	Subject to repurchase agreements	\$	0
25.22	Subject to reverse repurchase agreements	\$	0
25.23	Subject to dollar repurchase agreements	\$	0
25.24	Subject to reverse dollar repurchase agreements	\$	0
25.25	Placed under option agreements	\$	0
25.26	Letter stock or securities restricted as sale – excluding FHLB Capital Stock	\$	0
25.27	FHLB Capital Stock	\$	79,166,100
25.28	On deposit with states	\$	2,741,815
25.29	On deposit with other regulatory bodies	\$	0
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	\$	142,480,841
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	\$	2,663,895,919
25.32	Other	\$	526,333,825

25.3	For category (25.26) provide the following:		
	1 Nature of Restriction	2 Description	3 Amount
			\$ 0

26.1	Does the reporting entity have any hedging transactions reported on Schedule DB?		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>
26.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A <input type="checkbox"/>

Lines 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3	Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a results of interest rate sensitivity?		Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>
26.4	If the response to 26.3 is yes, does the reporting entity utilize:		
26.41	Special accounting provision of SSAP No. 108		Yes <input type="checkbox"/> No <input type="checkbox"/>
26.42	Permitted accounting practice		Yes <input type="checkbox"/> No <input type="checkbox"/>
26.43	Other accounting guidance		Yes <input type="checkbox"/> No <input type="checkbox"/>
26.5	By responding yes to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

27.1	Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?		Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>
27.2	If yes, state the amount thereof at December 31 of the current year:	\$	0

28.	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 <i>Financial Condition Examiners Handbook</i> ?		Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>
-----	--	--	---

28.01	For agreements that comply with the requirements of the NAIC <i>Financial Condition Examiners Handbook</i> , complete the following:		
	1 Name of Custodian(s)	2 Custodian's Address	
	JP Morgan Chase	4 Chase Metrotech Center, Floor 14, Brooklyn, NY 11245	

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

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

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

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes No

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

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

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

1 Name of Firm or Individual	2 Affiliation
Sentinel Asset Management, Inc.	A
Varagon Capital Partners LP	U
Apollo Insurance Solutions Group	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes No

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes No

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	54930080I7ZBDR2FWI52	SEC	DS
281851	Varagon Capital Partners LP		SEC	NO
143161	Apollo Insurance Solutions Group		SEC	NO

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

29.2 If yes, complete the following schedule:

1 CUSIP	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
		\$ 0
29.2999 TOTAL		\$ 0

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
		\$ 0	

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

		1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1	Bonds	\$ 17,415,511,446	\$ 19,542,083,626	\$ 2,126,572,180
30.2	Preferred Stocks	\$ 7,050,000	\$ 8,075,710	\$ 1,025,710
30.3	Totals	\$ 17,422,561,446	\$ 19,550,159,336	\$ 2,127,597,890

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

National Association of Insurance Commissioners Financial Times Interactive Data through HUB Data

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

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes No

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

32.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No

32.2 If no, list exceptions:

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

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- 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

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an 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]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [] No [X]

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E, Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

c. If the investment is with a related party or affiliate then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a-36.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?

Yes [] No [] N/A [X]

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?

\$ 560

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

1 Name	2 Amount Paid
	\$ 0

38.1 Amount of payments for legal expenses, if any?

\$ 1,871,700

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

1 Name	2 Amount Paid
William C Davo	\$ 480,913

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?

\$ 0

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

1 Name	2 Amount Paid
	\$ 0

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1	Does the reporting entity have any direct Medicare Supplement Insurance in force?		Yes []	No [X]
1.2	If yes, indicate premium earned on U.S. business only.	\$		0
1.3	What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?	\$		0
1.3	Reason for excluding:			
1.4	Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.	\$		0
1.5	Indicate total incurred claims on all Medicare Supplement insurance.	\$		0
1.6	Individual policies:			
	Most current three years:			
1.61	Total premium earned	\$		0
1.62	Total incurred claims	\$		0
1.63	Number of covered lives	\$		0
	All years prior to most current three years:			
1.64	Total premium earned	\$		0
1.65	Total incurred claims	\$		0
1.66	Number of covered lives	\$		0
1.7	Group policies:			
	Most current three years:			
1.71	Total premium earned	\$		0
1.72	Total incurred claims	\$		0
1.73	Number of covered lives	\$		0
	All years prior to most current three years:			
1.74	Total premium earned	\$		0
1.75	Total incurred claims	\$		0
1.76	Number of covered lives	\$		0
2.	Health Test:			
		1	2	
		Current Year	Prior Year	
2.1	Premium Numerator	\$ 0	\$ 0	
2.2	Premium Denominator	\$ 2,639,382,168	\$ 2,629,515,102	
2.3	Premium Ratio (2.1/2.2)	0.0%	0.0%	
2.4	Reserve Numerator	\$ 10,000	\$ 16,093	
2.5	Reserve Denominator	\$ 18,087,337,698	\$ 16,813,596,038	
2.6	Reserve Ratio (2.4/2.5)	0.0%	0.0%	
3.1	Does the reporting entity have Separate Accounts?			Yes [] No [X]
3.2	If yes, has a Separate Accounts statement been filed with this Department			Yes [] No [] N/A [X]
3.3	What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?			\$ 0
3.4	State the authority under which Separate Accounts are maintained:			
3.5	Was any of the reporting entity's Separate Accounts business reinsured as of December 31?			Yes [] No []
3.6	Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?			Yes [] No []
3.7	If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?"			\$ 0
4.	For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:			
4.1	Amount of loss reserves established by these annuities during the current year:			\$ 0
4.2	List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.			
	1	2		
	P&C Insurance Company and Location	Statement Value on Purchase Date of Annuities (i.e., Present Value)		
				0
5.1	Do you act as a custodian for health savings accounts?			Yes [] No [X]
5.2	If yes, please provide the amount of custodial funds held as of the reporting date.	\$		0
5.3	Do you act as an administrator for health savings accounts?			Yes [] No [X]
5.4	If yes, please provide the balance of the funds administered as of the reporting date.	\$		0
6.1	Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?			Yes [X] No [] N/A []

GENERAL INTERROGATORIES

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

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

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
Longhorn Reinsurance Company	16057	VT	\$ 1,390,737,086	\$ 60,000,000	\$ 0	\$ 1,355,391,613

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

7.1 Direct premiums written	\$ 1,468,136,562
7.2 Total incurred claims	\$ 220,189,253
7.3 Number of covered lives	580,692

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

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

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

Life, Accident and Health Companies Only:

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid	\$ 342,944,083
9.22 Received	\$ 0

10.1 Does the reporting entity write any guaranteed interest contracts? Yes No

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

10.21 Page 3, Line 1	\$ 0
10.22 Page 4, Line 1	\$ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$ 584,496,410

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

12.11 Cash	\$ 143,520,476
12.12 Stock	\$ 1,025,000

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

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

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

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

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	\$ 0	\$ 0	\$ 0
13.32 Paid claims	\$ 0	\$ 0	\$ 0
13.33 Claim liability and reserve (beginning of year)	\$ 0	\$ 0	\$ 0
13.34 Claim liability and reserve (end of year)	\$ 0	\$ 0	\$ 0
13.35 Incurred claims	\$ 0	\$ 0	\$ 0

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

	1 Earned Premium	2 Claim Liability and Reserve
13.41 <\$25,000	\$ 0	\$ 0
13.42 \$25,000 — 99,999	\$ 0	\$ 0
13.43 \$100,000 — 249,999	\$ 0	\$ 0
13.44 \$250,000 — 999,999	\$ 0	\$ 0
13.45 \$1,000,000 or more	\$ 0	\$ 0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$ 0

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes No

15. How often are meetings of the subordinate branches required to be held?

16. How are the subordinate branches represented in the supreme or governing body?

17. What is the basis of representation in the governing body?

GENERAL INTERROGATORIES

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

- 18.1 How often are regular meetings of the governing body held? _____
- 18.2 When was the last regular meeting of the governing body held? _____
- 18.3 When and where will the next regular or special meeting of the governing body be held? _____
- 18.4 How many members of the governing body attended the last regular meeting? 0
- 18.5 How many of the same were delegates of the subordinate branches? 0
19. How are the expenses of the governing body defrayed? _____
20. When and by whom are the officers and directors elected? _____
21. What are the qualifications for membership? _____
22. What are the limiting ages for admission? _____
23. What is the minimum and maximum insurance that may be issued on any one life? _____
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [] No []
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [] No []
- 26.1 Are notices of the payments required sent to the members? Yes [] No [] N/A []
- 26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [] No []
27. What proportion of first and subsequent year's payments may be used for management expenses?
- 27.11 First Year 0.0%
- 27.12 Subsequent Years 0.0%
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [] No []
- 28.2 If so, what amount and for what purpose? \$ 0
- 29.1 Does the reporting entity pay an old age disability benefit? Yes [] No []
- 29.2 If yes, at what age does the benefit commence? 0
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [] No []
- 30.2 If yes, when? _____
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [] No []
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [] No []
- 32.2 If so, was an additional reserve included in Exhibit 5? Yes [] No [] N/A []
- 32.3 If yes, explain _____
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [] No []
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [] No [] N/A []
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [] No []
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	\$ 0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.

\$000 omitted for amounts of life insurance

	1 2020	2 2019	3 2018	4 2017	5 2016
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4).....	115,981,531	98,374,457	80,801,042	65,393,392	54,122,099
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4).....	42,094,644	24,904,258	14,276,386	9,919,403	8,155,019
3. Credit life (Line 21, Col. 6).....	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4).....	10,185	10,422	10,666	12,092	12,588
5. Industrial (Line 21, Col. 2).....	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4).....	0	0	0	0	0
7. Total (Line 21, Col. 10).....	158,086,360	123,289,137	95,088,094	75,324,887	62,289,706
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated.....	0	0	0	0	XXX
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2).....	23,911,833	23,088,202	19,898,091	15,243,343	12,132,827
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2).....	20,545,115	12,800,635	5,874,215	2,916,011	2,314,226
10. Credit life (Line 2, Col. 6).....	0	0	0	0	0
11. Group (Line 2, Col. 9).....	0	0	0	0	0
12. Industrial (Line 2, Col. 2).....	0	0	0	0	0
13. Total (Line 2, Col. 10).....	44,456,948	35,888,836	25,772,306	18,159,354	14,447,053
Premium Income - Lines of Business (Exhibit 1-Part 1)					
14. Industrial life (Line 20.4, Col. 2).....	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3).....	1,237,016,250	1,090,925,350	730,788,568	497,241,130	78,724,943
15.2 Ordinary individual annuities (Line 20.4, Col. 4).....	1,333,414,256	1,427,515,871	1,316,157,992	1,212,109,266	1,124,143,559
16. Credit life (group and individual) (Line 20.4, Col. 5).....	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6).....	6,988	11,958	11,670	12,986	16,212
17.2 Group annuities (Line 20.4, Col. 7).....	68,899,794	111,014,582	56,380,154	59,882,548	58,432,938
18.1 A&H - group (Line 20.4, Col. 8).....	0	0	0	0	0
18.2 A&H - credit (group and individual) (Line 20.4, Col. 9).....	0	0	0	0	0
18.3 A&H - other (Line 20.4, Col. 10).....	44,882	47,342	52,340	53,420	62,112
19. Aggregate of all other lines of business (Line 20.4, Col. 11).....	0	0	0	0	0
20. Total.....	2,639,382,170	2,629,515,102	2,103,390,723	1,769,299,350	1,261,379,763
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)....	25,868,458,631	22,877,628,104	19,775,618,821	18,743,433,149	16,805,443,841
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26).....	24,209,027,911	21,362,022,024	18,534,513,679	17,535,807,729	15,737,562,378
23. Aggregate life reserves (Page 3, Line 1).....	18,074,158,357	16,824,434,416	15,316,730,377	14,236,129,900	13,140,489,140
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1.....	0	0	0	0	XXX
24. Aggregate A&H reserves (Page 3, Line 2).....	397,105	420,258	446,479	474,342	526,491
25. Deposit-type contract funds (Page 3, Line 3).....	2,181,504,529	2,120,425,694	1,793,682,701	1,524,429,960	1,263,832,394
26. Asset valuation reserve (Page 3, Line 24.01).....	228,979,212	185,169,657	144,474,926	130,260,341	116,449,489
27. Capital (Page 3, Lines 29 & 30).....	3,000,000	3,000,000	3,000,000	3,000,000	3,000,000
28. Surplus (Page 3, Line 37).....	1,656,430,720	1,512,606,080	1,238,105,142	1,204,625,420	1,064,881,462
Cash Flow (Page 5)					
29. Net cash from operations (Line 11).....	1,585,480,962	1,742,597,535	1,522,153,342	1,293,168,220	1,021,639,524
Risk-Based Capital Analysis					
30. Total adjusted capital.....	1,888,475,056	1,700,809,298	1,385,624,141	1,337,941,002	1,184,380,404
31. Authorized control level risk-based capital.....	256,187,656	235,461,254	212,069,638	186,347,181	175,365,164
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1).....	68.8	73.3	75.3	73.1	72.9
33. Stocks (Lines 2.1 and 2.2).....	0.4	0.5	0.5	0.4	0.6
34. Mortgage loans on real estate (Lines 3.1 and 3.2).....	14.0	14.4	16.5	15.5	16.0
35. Real estate (Line 4.1, 4.2 and 4.3).....	0.0	0.0	0.0	0.0	0.0
36. Cash, cash equivalents and short-term investments (Line 5).....	0.3	0.0	0.8	0.6	0.8
37. Contract loans (Line 6).....	1.9	2.0	2.0	1.9	1.9
38. Derivatives (Line 7).....	10.7	5.8	1.0	5.0	4.6
39. Other invested assets (Line 8).....	4.0	3.9	3.9	3.5	3.2
40. Receivables for securities (Line 9).....	0.0	0.1	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10).....	0.0	0.0	0.0	0.0	0.0
42. Aggregate write-ins for invested assets (Line 11).....	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12).....	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1).....	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1).....	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1).....	0	0	0	0	0
47. Affiliated short-term investments (subtotal included in Sch. DA, Verif., Col. 5, Line 10).....	0	0	0	0	0
48. Affiliated mortgage loans on real estate.....	0	0	0	0	0
49. All other affiliated.....	100,000	100,000	100,000	100,000	100,000
50. Total of above Lines 44 to 49.....	100,000	100,000	100,000	100,000	100,000
51. Total investment in parent included in Lines 44 to 49 above.....	0	0	0	0	0
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	141,800,351	109,678,558	75,363,340	52,449,551	42,443,713
53. Total admitted assets (Page 2, Line 28, Col. 3).....	25,868,458,631	22,877,628,104	19,775,618,821	18,743,433,149	16,805,443,841
Investment Data					
54. Net investment income (Exhibit of Net Investment Income).....	1,113,747,467	1,383,713,316	652,503,882	1,021,479,134	780,376,770
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(40,383,460)	(29,151,642)	(7,455,564)	(24,795,776)	(15,890,971)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	(538,676)	(17,245,940)	21,440,857	20,267,293	6,911,511
57. Total of above Lines 54, 55 and 56.....	1,072,825,332	1,337,315,734	666,489,175	1,016,950,651	771,397,310
Benefits and Reserve Increase (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 & 8).....	1,406,040,222	1,280,264,919	1,108,018,181	940,857,081	894,298,986
59. Total contract/certificate benefits - A&H (Lines 13 & 14, Col. 6).....	24,788	22,258	18,536	30,914	36,708
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2).....	636,078,168	583,367,633	309,805,351	195,159,739	(244,679,635)
61. Increase in A&H reserves (Line 19, Col. 6).....	(18,024)	(26,222)	(27,855)	(52,141)	(34,789)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1).....	130,472	56,271	76,789	102,901	91,156
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22, & 23 less Line (6) / (Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00.....	29.4	30.0	31.9	32.2	26.5
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00.....	6.8	6.9	6.9	7.2	8.5
65. A&H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2).....	4.3	(7.2)	(16.2)	(37.9)	3.9
66. A&H cost containment percent (Schedule H, Part 1, Line 4, Col. 2).....	0.0	0.0	0.0	0.0	0.0
67. A&H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2).....	0.0	0.0	4.2	3.0	2.3
A&H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Sch. H, Part 3, Line 3.1, Col. 2).....	0	0	0	0	0
69. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2, Col. 2).....	0	0	0	0	0
70. Incurred losses on prior years' claims - health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2).....	2,000	2,000	2,000	2,000	2,000
71. Prior years' claim liability and reserve - health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2).....	10,000	10,000	10,000	10,000	10,000
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2).....	0	0	0	0	0
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....	(73,441,286)	(1,424,976)	(47,686,655)	11,155,131	70,752,306
74. Ordinary - individual annuities (Page 6, Col. 4).....	203,775,292	247,469,349	(139,602,830)	37,147,487	90,542,392
75. Ordinary - supplementary contracts.....	XXX	XXX	(65,591)	(153,884)	(5,673)
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7).....	0	0	0	0	0
77. Group life (Page 6.2, Col. 1 less Col. 7 less Col. 9).....	210,440	312,716	767,504	647,860	168,763
78. Group annuities (Page 6, Col. 5).....	24,272,917	37,740,323	207,717	37,153,154	23,131,757
79. A&H - group (Page 6.5, Col. 3).....	0	0	0	0	0
80. A&H - credit (Page 6.5, Col. 10).....	0	0	0	0	0
81. A&H - other (Page 6.5, Col. 1 less Cols. 3 and 10).....	37,153	44,220	50,633	77,282	38,275
82. Aggregate of all other lines of business (Page 6, Col. 8).....	47,869,241	34,249,916	0	0	0
83. Fraternal (Page 6, Col. 7).....	0	0	0	0	0
84. Total (Page 6, Col. 1).....	202,723,758	0	(186,329,222)	86,027,028	184,627,820

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

Yes [] No []

If no, please explain:



DIRECT BUSINESS IN GRAND TOTAL DURING THE YEAR
 NAIC Group Code....0634 NAIC Company Code....65528

LIFE INSURANCE

	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS					
1. Life insurance.....	1,444,006,925	0	9,591	0	1,444,016,517
2. Annuity considerations.....	1,419,515,435	0	58,713,680	0	1,478,229,115
3. Deposit-type contract funds.....	2,721,930	XXX	0	XXX	2,721,930
4. Other considerations.....	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4).....	2,866,244,291	0	58,723,271	0	2,924,967,562
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit.....	13,007	0	0	0	13,007
6.2 Applied to pay renewal premiums.....	13,542	0	0	0	13,542
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period.....	40,796	0	0	0	40,796
6.4 Other.....	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4).....	67,345	0	0	0	67,345
Annuities:					
7.1 Paid in cash or left on deposit.....	0	0	0	0	0
7.2 Applied to provide paid-up annuities.....	0	0	0	0	0
7.3 Other.....	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3).....	0	0	0	0	0
8. Grand Totals (Lines 6.5 + 7.4).....	67,345	0	0	0	67,345
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits.....	191,401,934	0	67,763	0	191,469,697
10. Matured endowments.....	2,492,817	0	240	0	2,493,057
11. Annuity benefits.....	95,089,227	0	7,236,126	0	102,325,353
12. Surrender values and withdrawals for life contracts.....	1,119,864,674	0	96,232,863	0	1,216,097,537
13. Aggregate write-ins for miscellaneous direct claims and benefits paid.....	0	0	0	0	0
14. All other benefits, except accident and health.....	2,216,252	0	34,114	0	2,250,366
15. Totals.....	1,411,064,904	0	103,571,105	0	1,514,636,009

DETAILS OF WRITE-INS

1301.	0	0	0	0	0
1302.	0	0	0	0	0
1303.	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page.....	0	0	0	0	0
1399. Total (Lines 1301 through 1303 plus 1398)(Line 13 above).....	0	0	0	0	0

	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED										
16. Unpaid December 31, prior year.....	299	28,844,446	0	0	49	51,840	0	0	348	28,896,286
17. Incurred during current year.....	1,657	212,867,839	0	0	103	159,081	0	0	1,760	213,026,920
Settled during current year:										
18.1 By payment in full.....	1,484	190,941,596	0	0	91	144,359	0	0	1,575	191,085,955
18.2 By payment on compromised claims.....	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid.....	1,484	190,941,596	0	0	91	144,359	0	0	1,575	191,085,955
18.4 Reduction by compromise.....	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected.....	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements.....	1,484	190,941,596	0	0	91	144,359	0	0	1,575	191,085,955
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6).....	472	50,770,689	0	0	61	66,562	0	0	533	50,837,251
POLICY EXHIBIT										
20. In force December 31, prior year.....	476,607	123,212,415,422	(a)	0	7,026	10,411,232	0	0	483,633	123,222,826,654
21. Issued during year.....	140,153	44,285,574,465	0	0	0	0	0	0	140,153	44,285,574,465
22. Other changes to in force (Net).....	(36,068)	(9,576,916,588)	0	0	(108)	(217,192)	0	0	(36,176)	(9,577,133,780)
23. In force December 31 of current year.....	580,692	157,921,073,299	(a)	0	6,918	10,194,040	0	0	587,610	157,931,267,339

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b).....	0	0	0	0	0
24.1 Federal Employee Health Benefits Plan premium (b).....	0	0	0	0	0
24.2 Credit (group and individual).....	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b).....	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees.....	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b).....	0	0	0	0	0
25.2 Guaranteed renewable (b).....	44,670	44,670	0	24,788	24,788
25.3 Non-renewable for stated reasons only (b).....	0	0	0	0	0
25.4 Other accident only.....	0	0	0	0	0
25.5 All other (b).....	61	61	0	0	0
25.6 Totals (Sum of Lines 25.1 to 25.5).....	44,731	44,731	0	24,788	24,788
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6).....	44,731	44,731	0	24,788	24,788

(b) For health business on indicated lines report: Number of persons insured under PPO managed products....0 and number of persons insured under indemnity only products....0.

EXHIBIT OF LIFE INSURANCE
(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	Number of		9 Amount of Insurance	
							7 Policies	8 Certificates		
1. In force end of prior year.....	0	0	477,197	123,278,715	0	0	1	7,035	10,422	123,289,137
2. Issued during year.....	0	0	140,737	44,456,948	0	0	0	0	0	44,456,948
3. Reinsurance assumed.....	0	0	0	0	0	0	0	0	0	0
4. Revived during year.....	0	0	1,287	333,441	0	0	0	0	0	333,441
5. Increased during year (net).....	0	0	1	337,235	0	0	0	0	0	337,235
6. Subtotals, Lines 2 to 5.....	0	0	142,025	45,127,624	0	0	0	0	0	45,127,624
7. Additions by dividends during year.....	XXX	0	XXX	12,737	XXX	0	XXX	XXX	0	12,737
8. Aggregate write-ins for increases.....	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8).....	0	0	619,222	168,419,076	0	0	1	7,035	10,422	168,429,498
Deductions during year:										
10. Death.....	0	0	1,268	186,998	0	0	XXX	95	199	187,197
11. Maturity.....	0	0	12	1,007	0	0	XXX	4	5	1,012
12. Disability.....	0	0	0	0	0	0	XXX	0	0	0
13. Expiry.....	0	0	152	33,316	0	0	0	0	0	33,316
14. Surrender.....	0	0	6,387	1,991,724	0	0	0	9	15	1,991,739
15. Lapse.....	0	0	30,334	7,577,081	0	0	0	0	0	7,577,081
16. Conversion.....	0	0	192	161,861	0	0	XXX	XXX	XXX	161,861
17. Decreased (net).....	0	0	(7)	320,809	0	0	0	9	18	320,827
18. Reinsurance.....	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases.....	0	0	192	70,104	0	0	0	0	0	70,104
20. Totals (Lines 10 to 19).....	0	0	38,530	10,342,901	0	0	0	117	237	10,343,138
21. In force end of year (b) (Line 9 minus Line 20).....	0	0	580,692	158,076,175	0	0	1	6,918	10,185	158,086,360
22. Reinsurance ceded end of year.....	XXX	0	XXX	40,384,575	XXX	0	XXX	XXX	0	40,384,575
23. Line 21 minus Line 22.....	XXX	0	XXX	117,691,600	XXX	(a) 0	XXX	XXX	10,185	117,701,785

DETAILS OF WRITE-INS

0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above).....	0	0	0	0	0	0	0	0	0	0
1901.	0	0	192	70,104	0	0	0	0	0	70,104
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above).....	0	0	192	70,104	0	0	0	0	0	70,104

Life Accident and Health Companies Only:

(a) Group \$.....0; Individual \$.....0.

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates.....0, amount, \$.....0.

Additional accidental death benefits included in life certificates were in amount \$.....0. Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [] No []

If not, how are such expenses met?.....

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends.....	XXX	.0	XXX	1,892
25. Other paid-up insurance.....	.0	.0	5,728	17,451
26. Debit ordinary insurance.....	XXX	XXX	.0	.0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing.....	.0	.0	.0	.0
28. Term policies-other.....	55,849	20,500,542	120,511	11,778
29. Other term insurance-decreasing.....	XXX	.0	XXX	3
30. Other term insurance.....	XXX	44,573	XXX	42,057,174
31. Totals (Lines 27 to 30).....	55,849	20,545,115	120,511	42,068,955
Reconciliation to Lines 2 and 21:				
32. Term additions.....	XXX	.0	XXX	14,268
33. Totals, extended term insurance.....	XXX	XXX	390	11,419
34. Totals, whole life and endowment.....	84,888	23,911,833	459,791	115,981,531
35. Totals (Lines 31 to 34).....	140,737	44,456,948	580,692	158,076,173

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial.....	.0	.0	.0	.0
37. Ordinary.....	44,065,380	391,567	157,905,210	170,964
38. Credit Life (Group and Individual).....	.0	.0	.0	.0
39. Group.....	.0	.0	10,185	.0
40. Totals (Lines 36 to 39).....	44,065,380	391,567	157,915,395	170,964

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies.....	XXX	.0	XXX	.0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis.....	.0	XXX	.0	XXX
43. Federal Employees' Group Life Insurance included in Line 21.....	.0	.0	.0	.0
44. Servicemen's Group Life Insurance included in Line 21.....	.0	.0	.0	.0
45. Group Permanent Insurance included in Line 21.....	.0	.0	6,927	10,185

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies.....	512,406
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance ^(a)
48. Waiver of Premium.....	.0	.0	14,587	5,231	.0	.0	7	4
49. Disability Income.....	.0	.0	2,217	2,571	.0	.0	.0	.0
50. Extended Benefits.....	.0	.0	XXX	XXX	.0	.0	11	328
51. Other.....	.0	.0	.0	.0	.0	.0	.0	.0
52. Total.....	.0	(a).....0	16,804	(a).....7,802	.0	(a).....0	18	(a).....332

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year.....	46	433	.0	.3
2. Issued during year.....	2	91	.0	.0
3. Reinsurance assumed.....	0	0	.0	.0
4. Increased during year (net).....	0	0	.0	.0
5. Total (Lines 1 to 4).....	48	524	.0	.3
Deductions during year:				
6. Decreased (net).....	1	58	.0	.1
7. Reinsurance ceded.....	0	0	.0	.0
8. Totals (Lines 6 and 7).....	1	58	.0	.1
9. In force end of year (line 5 minus line 8).....	47	466	.0	.2
10. Amount on deposit.....	2,521,674	(a).....19,527,272	.0	(a).....16,815
11. Income now payable.....	48	466	.0	.2
12. Amount of income payable.....	(a).....275,732	(a).....4,148,719	(a)......0	(a)......0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year.....	552	431,628	3,207	38,157
2. Issued during year.....	27	36,529	94	8
3. Reinsurance assumed.....	0	0	.0	.0
4. Increased during year (net).....	0	0	.0	.0
5. Total (Lines 1 to 4).....	579	468,157	3,301	38,165
Deductions during year:				
6. Decreased (net).....	38	22,895	372	1,834
7. Reinsurance ceded.....	0	960	.0	.0
8. Totals (Lines 6 and 7).....	38	23,855	372	1,834
9. In force end of year (Line 5 minus Line 8).....	541	444,302	2,929	36,331
Income now payable:				
10. Amount of income payable.....	(a).....2,618,046	XXX	XXX	(a)......0
Deferred fully paid:				
11. Account balance.....	XXX	(a).....4,253,319,922	XXX	(a).....19,128,921
Deferred not fully paid:				
12. Account balance.....	XXX	(a).....9,157,196,959	XXX	(a).....1,366,232,313

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in force	3 Policies	4 Premiums in force	5 Policies	6 Premiums in force
1. In force end of prior year.....	.0	.0	.0	.0	576	40,381
2. Issued during year.....	.0	.0	.0	.0	.0	.0
3. Reinsurance assumed.....	.0	.0	.0	.0	.0	.0
4. Increased during year (net).....	.0	XXX	.0	XXX	.0	XXX
5. Total (Lines 1 to 4).....	.0	XXX	.0	XXX	576	XXX
Deductions during year:						
6. Conversions.....	.0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net).....	.0	XXX	.0	XXX	33	XXX
8. Reinsurance ceded.....	.0	XXX	.0	XXX	.0	XXX
9. Totals (Lines 6 to 8).....	.0	XXX	.0	XXX	33	XXX
10. In force end of year (Line 5 minus Line 9)....	.0	(a)......0	.0	(a)......0	543	(a).....37,497

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year.....	1,315	.0
2. Issued during year.....	227	.0
3. Reinsurance assumed.....	.0	.0
4. Increased during year (net).....	.0	.0
5. Total (Lines 1 to 4).....	1,542	.0
Deductions during year:		
6. Decreased (net).....	193	.0
7. Reinsurance ceded.....	.0	.0
8. Totals (Lines 6 and 7).....	193	.0
9. In force end of year (Line 5 minus Line 8).....	1,349	.0
10. Amount of account balance.....	(a).....33,074,159	(a)......0

(a) See the Annual Audited Financial Reports section of the Annual Statement Instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year.....	54,304,480
2. Current year's realized pre-tax capital gains/(losses) of \$.....9,514,016 transferred into the reserve net of taxes of \$.....1,997,943.....	7,516,075
3. Adjustment for current year's liability gains/(losses) released from the reserve.....	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3).....	61,820,555
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4).....	6,054,195
6. Reserve as of December 31, current year (Line 4 minus Line 5).....	55,766,360

Amortization

Year of Amortization	Amortization			
	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released from the Reserve	4 Balance Before Reduction for the Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2020.....	5,539,400	514,795	0	6,054,195
2. 2021.....	5,165,702	743,898	0	5,909,601
3. 2022.....	4,825,973	619,187	0	5,445,160
4. 2023.....	4,030,262	588,707	0	4,618,969
5. 2024.....	3,266,264	533,827	0	3,800,091
6. 2025.....	3,001,974	474,005	0	3,475,979
7. 2026.....	2,534,761	543,561	0	3,078,321
8. 2027.....	2,592,131	361,308	0	2,953,439
9. 2028.....	2,597,121	48,368	0	2,645,489
10. 2029.....	2,577,829	19,830	0	2,597,659
11. 2030.....	2,493,678	60,184	0	2,553,863
12. 2031.....	2,390,789	56,416	0	2,447,205
13. 2032.....	2,220,182	165,315	0	2,385,498
14. 2033.....	1,997,917	182,354	0	2,180,271
15. 2034.....	2,080,333	185,552	0	2,265,885
16. 2035.....	1,510,932	190,035	0	1,700,967
17. 2036.....	1,143,503	194,745	0	1,338,248
18. 2037.....	615,683	198,564	0	814,246
19. 2038.....	600,490	202,926	0	803,416
20. 2039.....	418,728	208,849	0	627,577
21. 2040.....	466,957	212,745	0	679,702
22. 2041.....	131,420	188,461	0	319,882
23. 2042.....	105,267	183,506	0	288,773
24. 2043.....	113,749	149,356	0	263,105
25. 2044.....	117,588	124,900	0	242,488
26. 2045.....	54,721	122,107	0	176,828
27. 2046.....	1,751,937	121,833	0	1,873,770
28. 2047.....	(11,680)	69,975	0	58,295
29. 2048.....	(14,361)	30,904	0	16,543
30. 2049.....	(14,761)	19,674	0	4,913
31. 2050 and Later.....	0	200,189	0	200,189
32. Total (Lines 1 to 31).....	54,304,489	7,516,075	0	61,820,564

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year.....	108,675,368	27,268,612	135,943,981	1,368,480	47,857,198	49,225,678	185,169,658
2. Realized capital gains/(losses) net of taxes - General Account.....	(18,860,091)	0	(18,860,091)	503,150	(9,773,684)	(9,270,534)	(28,130,625)
3. Realized capital gains/(losses) net of taxes - Separate Accounts.....	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) - net of deferred taxes - General Account.....	(996,858)	0	(996,858)	374,029	350,348	724,377	(272,481)
5. Unrealized capital gains/(losses) - net of deferred taxes - Separate Accounts.....	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves.....	0	0	0	0	0	0	0
7. Basic contribution.....	32,794,975	5,858,873	38,653,848	0	649,183	649,183	39,303,032
8. Accumulated balances (Lines 1 through 5, minus 6 plus 7).....	121,613,394	33,127,486	154,740,880	2,245,659	39,083,045	41,328,704	196,069,584
9. Maximum reserve.....	155,057,869	31,324,887	186,382,756	2,359,924	155,828,708	158,188,632	344,571,388
10. Reserve objective.....	94,610,373	24,076,744	118,687,117	2,074,926	154,975,197	157,050,123	275,737,239
11. 20% of (Line 10 minus Line 8).....	(5,400,604)	(1,810,148)	(7,210,753)	(34,147)	23,178,430	23,144,284	15,933,531
12. Balance before transfers (Lines 8 + 11).....	116,212,790	31,317,337	147,530,127	2,211,512	62,261,476	64,472,988	212,003,115
13. Transfers.....	0	0	0	(186,050)	186,050	0	0
14. Voluntary contribution.....	609,539	0	609,539	334,462	16,032,098	16,366,560	16,976,099
15. Adjustment down to maximum/up to zero.....	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15).....	116,822,329	31,317,337	148,139,666	2,359,924	78,479,624	80,839,548	228,979,214

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1		Exempt obligations	192,729,926	.XXX	XXX	192,729,926	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A.	1,806,249,027	.XXX	XXX	1,806,249,027	0.0005	903,125	0.0016	2,889,998	0.0033	5,960,622
2.2	1	NAIC Designation Category 1.B.	239,417,566	.XXX	XXX	239,417,566	0.0005	119,709	0.0016	383,068	0.0033	790,078
2.3	1	NAIC Designation Category 1.C.	1,215,727,232	.XXX	XXX	1,215,727,232	0.0005	607,864	0.0016	1,945,164	0.0033	4,011,900
2.4	1	NAIC Designation Category 1.D.	853,718,464	.XXX	XXX	853,718,464	0.0005	426,859	0.0016	1,365,950	0.0033	2,817,271
2.5	1	NAIC Designation Category 1.E.	784,428,921	.XXX	XXX	784,428,921	0.0005	392,214	0.0016	1,255,086	0.0033	2,588,615
2.6	1	NAIC Designation Category 1.F.	2,080,532,154	.XXX	XXX	2,080,532,154	0.0005	1,040,266	0.0016	3,328,851	0.0033	6,865,756
2.7	1	NAIC Designation Category 1.G.	1,988,417,006	.XXX	XXX	1,988,417,006	0.0005	994,209	0.0016	3,181,467	0.0033	6,561,776
2.8		Subtotal NAIC (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	8,968,490,370	.XXX	XXX	8,968,490,370	XXX	4,484,245	XXX	14,349,585	XXX	29,596,018
3.1	2	NAIC Designation Category 2.A.	2,199,524,671	.XXX	XXX	2,199,524,671	0.0021	4,619,002	0.0064	14,076,958	0.0106	23,314,962
3.2	2	NAIC Designation Category 2.B.	2,936,207,209	.XXX	XXX	2,936,207,209	0.0021	6,166,035	0.0064	18,791,726	0.0106	31,123,796
3.3	2	NAIC Designation Category 2.C.	2,225,291,930	.XXX	XXX	2,225,291,930	0.0021	4,673,113	0.0064	14,241,868	0.0106	23,588,094
3.4		Subtotal NAIC (3.1+3.2+3.3)	7,361,023,810	.XXX	XXX	7,361,023,810	XXX	15,458,150	XXX	47,110,552	XXX	78,026,852
4.1	3	NAIC Designation Category 3.A.	308,915,539	.XXX	XXX	308,915,539	0.0099	3,058,264	0.0263	8,124,479	0.0376	11,615,224
4.2	3	NAIC Designation Category 3.B.	194,609,761	.XXX	XXX	194,609,761	0.0099	1,926,637	0.0263	5,118,237	0.0376	7,317,327
4.3	3	NAIC Designation Category 3.C.	188,170,715	.XXX	XXX	188,170,715	0.0099	1,862,890	0.0263	4,948,890	0.0376	7,075,219
4.4		Subtotal NAIC (4.1+4.2+4.3)	691,696,015	.XXX	XXX	691,696,015	XXX	6,847,791	XXX	18,191,605	XXX	26,007,770
5.1	4	NAIC Designation Category 4.A.	56,028,378	.XXX	XXX	56,028,378	0.0245	1,372,695	0.0572	3,204,823	0.0817	4,577,518
5.2	4	NAIC Designation Category 4.B.	73,096,532	.XXX	XXX	73,096,532	0.0245	1,790,865	0.0572	4,181,122	0.0817	5,971,987
5.3	4	NAIC Designation Category 4.C.	31,841,642	.XXX	XXX	31,841,642	0.0245	780,120	0.0572	1,821,342	0.0817	2,601,462
5.4		Subtotal NAIC (5.1+5.2+5.3)	160,966,552	.XXX	XXX	160,966,552	XXX	3,943,681	XXX	9,207,287	XXX	13,150,967
6.1	5	NAIC Designation Category 5.A.	21,777,723	.XXX	XXX	21,777,723	0.0630	1,371,997	0.1128	2,456,527	0.1880	4,094,212
6.2	5	NAIC Designation Category 5.B.	8,867,982	.XXX	XXX	8,867,982	0.0630	558,683	0.1128	1,000,308	0.1880	1,667,181
6.3	5	NAIC Designation Category 5.C.	1,477,067	.XXX	XXX	1,477,067	0.0630	93,055	0.1128	166,613	0.1880	277,689
6.4		Subtotal NAIC (6.1+6.2+6.3)	32,122,772	.XXX	XXX	32,122,772	XXX	2,023,735	XXX	3,623,449	XXX	6,039,081
7	6	NAIC 6	8,482,000	.XXX	XXX	8,482,000	0.0000	0	0.2370	2,010,234	0.2370	2,010,234
8		Total unrated multi-class securities acquired by conversion	0	.XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	17,415,511,445	.XXX	XXX	17,415,511,445	XXX	32,757,601	XXX	94,492,712	XXX	154,830,923
PREFERRED STOCKS												
10	1	Highest quality	1,000,000	.XXX	XXX	1,000,000	0.0005	500	0.0016	1,600	0.0033	3,300
11	2	High quality	6,050,000	.XXX	XXX	6,050,000	0.0021	12,705	0.0064	38,720	0.0106	64,130
12	3	Medium quality	0	.XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13	4	Low quality	0	.XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower quality	0	.XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15	6	In or near default	0	.XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16		Affiliated life with AVR	0	.XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total preferred stocks (sum of Lines 10 through 16)	7,050,000	.XXX	XXX	7,050,000	XXX	13,205	XXX	40,320	XXX	67,430

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
SHORT-TERM BONDS												
18		Exempt obligations	.0	.XXX	.XXX	.0	.0000	.0	.0000	.0	.0000	.0
19.1	1	NAIC Designation Category 1.A.	.0	.XXX	.XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.2	1	NAIC Designation Category 1.B.	.0	.XXX	.XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.3	1	NAIC Designation Category 1.C.	.0	.XXX	.XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.4	1	NAIC Designation Category 1.D.	.0	.XXX	.XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.5	1	NAIC Designation Category 1.E.	.0	.XXX	.XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.6	1	NAIC Designation Category 1.F.	.0	.XXX	.XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.7	1	NAIC Designation Category 1.G.	.0	.XXX	.XXX	.0	.0005	.0	.0016	.0	.0033	.0
19.8		Subtotal NAIC (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	.0	.XXX	.XXX	.0	.XXX	.0	.XXX	.0	.XXX	.0
20.1	2	NAIC Designation Category 2.A.	.0	.XXX	.XXX	.0	.0021	.0	.0064	.0	.0106	.0
20.2	2	NAIC Designation Category 2.B.	.0	.XXX	.XXX	.0	.0021	.0	.0064	.0	.0106	.0
20.3	2	NAIC Designation Category 2.C.	.0	.XXX	.XXX	.0	.0021	.0	.0064	.0	.0106	.0
20.4		Subtotal NAIC (20.1+20.2+20.3)	.0	.XXX	.XXX	.0	.XXX	.0	.XXX	.0	.XXX	.0
21.1	3	NAIC Designation Category 3.A.	.0	.XXX	.XXX	.0	.0099	.0	.0263	.0	.0376	.0
21.2	3	NAIC Designation Category 3.B.	.0	.XXX	.XXX	.0	.0099	.0	.0263	.0	.0376	.0
21.3	3	NAIC Designation Category 3.C.	.0	.XXX	.XXX	.0	.0099	.0	.0263	.0	.0376	.0
21.4		Subtotal NAIC (21.1+21.2+21.3)	.0	.XXX	.XXX	.0	.XXX	.0	.XXX	.0	.XXX	.0
22.1	4	NAIC Designation Category 4.A.	.0	.XXX	.XXX	.0	.0245	.0	.0572	.0	.0817	.0
22.2	4	NAIC Designation Category 4.B.	.0	.XXX	.XXX	.0	.0245	.0	.0572	.0	.0817	.0
22.3	4	NAIC Designation Category 4.C.	.0	.XXX	.XXX	.0	.0245	.0	.0572	.0	.0817	.0
22.4		Subtotal NAIC (22.1+22.2+22.3)	.0	.XXX	.XXX	.0	.XXX	.0	.XXX	.0	.XXX	.0
23.1	5	NAIC Designation Category 5.A.	.0	.XXX	.XXX	.0	.0630	.0	.1128	.0	.1880	.0
23.2	5	NAIC Designation Category 5.B.	.0	.XXX	.XXX	.0	.0630	.0	.1128	.0	.1880	.0
23.3	5	NAIC Designation Category 5.C.	.0	.XXX	.XXX	.0	.0630	.0	.1128	.0	.1880	.0
23.4		Subtotal NAIC (23.1+23.2+23.3)	.0	.XXX	.XXX	.0	.XXX	.0	.XXX	.0	.XXX	.0
24	6	NAIC 6	.0	.XXX	.XXX	.0	.0000	.0	.2370	.0	.2370	.0
25		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	.0	.XXX	.XXX	.0	.XXX	.0	.XXX	.0	.XXX	.0
DERIVATIVE INSTRUMENTS												
26		Exchange traded	38,853,964	.XXX	.XXX	38,853,964	.0005	19,427	.0016	.62,166	.0033	.128,218
27	1	Highest quality	9,484,223	.XXX	.XXX	9,484,223	.0005	4,742	.0016	.15,175	.0033	.31,298
28	2	High quality	.0	.XXX	.XXX	.0	.0021	.0	.0064	.0	.0106	.0
29	3	Medium quality	.0	.XXX	.XXX	.0	.0099	.0	.0263	.0	.0376	.0
30	4	Low quality	.0	.XXX	.XXX	.0	.0245	.0	.0572	.0	.0817	.0
31	5	Lower quality	.0	.XXX	.XXX	.0	.0630	.0	.1128	.0	.1880	.0
32	6	In or near default	.0	.XXX	.XXX	.0	.0000	.0	.2370	.0	.2370	.0
33		Total derivative instruments	48,338,187	.XXX	.XXX	48,338,187	.XXX	24,169	.XXX	77,341	.XXX	159,516
34		Total (Lines 9 + 17 + 25 + 33)	17,470,899,632	.XXX	.XXX	17,470,899,632	.XXX	32,794,975	.XXX	94,610,373	.XXX	155,057,869

ASSET VALUATION RESERVE (continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Default Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In good standing:												
35		Farm mortgages - CM1 - highest quality.....	.0	.0	XXX	.0	.0011	.0	.0057	.0	.0074	.0
36		Farm mortgages - CM2 - high quality.....	.0	.0	XXX	.0	.0040	.0	.0114	.0	.0149	.0
37		Farm mortgages - CM3 - medium quality.....	.0	.0	XXX	.0	.0069	.0	.0200	.0	.0257	.0
38		Farm mortgages - CM4 - low medium quality.....	.0	.0	XXX	.0	.0120	.0	.0343	.0	.0428	.0
39		Farm mortgages - CM5 - low quality.....	.0	.0	XXX	.0	.0183	.0	.0486	.0	.0628	.0
40		Residential mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0003	.0	.0007	.0	.0011	.0
41		Residential mortgages-all other.....	.0	.0	XXX	.0	.0015	.0	.0034	.0	.0046	.0
42		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0003	.0	.0007	.0	.0011	.0
43		Commercial mortgages-all other - CM1 - highest quality.....	2,876,785,325	.0	XXX	2,876,785,325	.0011	3,164,464	.0057	16,397,676	.0074	21,288,211
44		Commercial mortgages-all other - CM2 - high quality.....	673,602,406	.0	XXX	673,602,406	.0040	2,694,410	.0114	7,679,067	.0149	10,036,676
45		Commercial mortgages-all other - CM3 - medium quality.....	.0	.0	XXX	.0	.0069	.0	.0200	.0	.0257	.0
46		Commercial mortgages-all other - CM4 - low medium quality.....	.0	.0	XXX	.0	.0120	.0	.0343	.0	.0428	.0
47		Commercial mortgages-all other - CM5 - low quality.....	.0	.0	XXX	.0	.0183	.0	.0486	.0	.0628	.0
Overdue, not in process:												
48		Farm mortgages.....	.0	.0	XXX	.0	.0480	.0	.0868	.0	.1371	.0
49		Residential mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0006	.0	.0014	.0	.0023	.0
50		Residential mortgages-all other.....	.0	.0	XXX	.0	.0029	.0	.0066	.0	.0103	.0
51		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0006	.0	.0014	.0	.0023	.0
52		Commercial mortgages-all other.....	.0	.0	XXX	.0	.0480	.0	.0868	.0	.1371	.0
In process of foreclosure:												
53		Farm mortgages.....	.0	.0	XXX	.0	.0000	.0	.1942	.0	.1942	.0
54		Residential mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0000	.0	.0046	.0	.0046	.0
55		Residential mortgages-all other.....	.0	.0	XXX	.0	.0000	.0	.0149	.0	.0149	.0
56		Commercial mortgages-insured or guaranteed.....	.0	.0	XXX	.0	.0000	.0	.0046	.0	.0046	.0
57		Commercial mortgages-all other.....	.0	.0	XXX	.0	.0000	.0	.1942	.0	.1942	.0
58		Total Schedule B mortgages (sum of Lines 35 through 57).....	3,550,387,731	.0	XXX	3,550,387,731	XXX	5,858,873	XXX	24,076,744	XXX	31,324,887
59		Schedule DA mortgages.....	.0	.0	XXX	.0	.0034	.0	.0114	.0	.0149	.0
60		Total mortgage loans on real estate (Lines 58 + 59).....	3,550,387,731	.0	XXX	3,550,387,731	XXX	5,858,873	XXX	24,076,744	XXX	31,324,887

ASSET VALUATION RESERVE

Basic Contribution, Reserve Objective and Maximum Reserve Calculations

Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated public.....	3,844,519	XXX	XXX	3,844,519	0.0000	0	(a).....0.2431	934,603	(a).....0.2431	934,603
2		Unaffiliated private.....	3,380,000	XXX	XXX	3,380,000	0.0000	0	.....0.1945	657,410	.....0.1945	657,410
3		Federal Home Loan Bank.....	79,166,100	XXX	XXX	79,166,100	0.0000	0	.....0.0061	482,913	.....0.0097	767,911
4		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
Affiliated Investment Subsidiary:												
5		Fixed income exempt obligations.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
6		Fixed income highest quality.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
7		Fixed income high quality.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
8		Fixed income medium quality.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
9		Fixed income low quality.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
10		Fixed income lower quality.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
11		Fixed income in or near default.....	0	0	0	0	XXX	0	XXX.....0	XXX.....0	XXX.....0	0
12		Unaffiliated common stock public.....	0	0	0	0	0.0000	0	(a).....0.2431	0	(a).....0.2431	0
13		Unaffiliated common stock private.....	0	0	0	0	0.0000	0	.....0.1945	0	.....0.1945	0
14		Real estate.....	0	0	0	0	(b).....0.0000	0	(b).....0.0000	0	(b).....0.0000	0
15		Affiliated - certain other (see SVO Purposes and Procedures Manual).....	0	XXX	XXX	0	0.0000	0	.....0.1580	0	.....0.1580	0
16		Affiliated - all other.....	0	XXX	XXX	0	0.0000	0	.....0.1945	0	.....0.1945	0
17		Total common stock (sum of Lines 1 through 16).....	86,390,619	0	0	86,390,619	XXX	0	XXX.....	2,074,926	XXX.....	2,359,924
REAL ESTATE												
18		Home office property (General Account only).....	0	0	0	0	0.0000	0	.....0.0912	0	.....0.0912	0
19		Investment properties.....	0	0	0	0	0.0000	0	.....0.0912	0	.....0.0912	0
20		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	.....0.1337	0	.....0.1337	0
21		Total real estate (sum of Lines 18 through 20).....	0	0	0	0	XXX	0	XXX.....	0	XXX.....	0
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt obligations.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
23	1	Highest quality.....	0	XXX	XXX	0	0.0005	0	.....0.0016	0	.....0.0033	0
24	2	High quality.....	7,228,575	XXX	XXX	7,228,575	0.0021	15,180	.....0.0064	46,263	.....0.0106	76,623
25	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	.....0.0263	0	.....0.0376	0
26	4	Low quality.....	0	XXX	XXX	0	0.0245	0	.....0.0572	0	.....0.0817	0
27	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	.....0.1128	0	.....0.1880	0
28	6	In or near default.....	0	XXX	XXX	0	0.0000	0	.....0.2370	0	.....0.2370	0
29		Total with bond characteristics (sum of Lines 22 through 28).....	7,228,575	XXX	XXX	7,228,575	XXX	15,180	XXX.....	46,263	XXX.....	76,623

ASSET VALUATION RESERVE (continued)
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30	1	Highest quality.....	84,662,834	XXX	XXX	84,662,834	0.0005	42,331	0.0016	135,461	0.0033	279,387
31	2	High quality.....	11,684,427	XXX	XXX	11,684,427	0.0021	24,537	0.0064	74,780	0.0106	123,855
32	3	Medium quality.....	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low quality.....	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower quality.....	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or near default.....	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37		Total with preferred stock characteristics (sum of Lines 30 through 36).....	96,347,261	XXX	XXX	96,347,261	XXX	66,869	XXX	210,241	XXX	403,242
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38		Mortgages - CM1 - highest quality.....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - high quality.....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages - CM3 - medium quality.....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages - CM4 - low medium quality.....	0	0	XXX	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - low quality.....	0	0	XXX	0	0.0183	0	0.0486	0	0.0628	0
43		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
44		Residential mortgages-all other.....	0	XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0003	0	0.0007	0	0.0011	0
Overdue, Not in Process Affiliated:												
46		Farm mortgages.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
47		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
48		Residential mortgages-all other.....	0	0	XXX	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial mortgages-all other.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
In Process of foreclosure Affiliated:												
51		Farm mortgages.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
52		Residential mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
53		Residential mortgages-all other.....	0	0	XXX	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial mortgages-insured or guaranteed.....	0	0	XXX	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial mortgages-all other.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57		Unaffiliated - In Good Standing with Covenants.....	0	0	XXX	0	(c) 0.0000	0	(c) 0.0000	0	(c) 0.0000	0
58		Unaffiliated - In Good Standing Defeased with Government Securities.....	0	0	XXX	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior.....	0	0	XXX	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other.....	0	0	XXX	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - Overdue, Not in Process.....	0	0	XXX	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure.....	0	0	XXX	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63).....	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (continued)
 Basic Contribution, Reserve Objective and Maximum Reserve Calculations
 Equity and Other Invested Asset Component

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated public.....	0	XXX	XXX	0	0.0000	0	(a).....0.2431	0	(a).....0.2431	0
66		Unaffiliated private.....	769,231,919	XXX	XXX	769,231,919	0.0000	0	.....0.1945	149,615,608	.....0.1945	149,615,608
67		Affiliated life with AVR.....	0	XXX	XXX	0	0.0000	0	.....0.0000	0	.....0.0000	0
68		Affiliated certain other (see SVO Purposes and Procedures Manual).....	0	XXX	XXX	0	0.0000	0	.....0.1580	0	.....0.1580	0
69		Affiliated other - all other.....	0	XXX	XXX	0	0.0000	0	.....0.1945	0	.....0.1945	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69).....	769,231,919	XXX	XXX	769,231,919	XXX	0	XXX	149,615,608	XXX	149,615,608
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home office property (general account only).....	0	0	0	0	0.0000	0	.....0.0912	0	.....0.0912	0
72		Investment properties.....	39,911,011	0	0	39,911,011	0.0000	0	.....0.0912	3,639,884	.....0.0912	3,639,884
73		Properties acquired in satisfaction of debt.....	0	0	0	0	0.0000	0	.....0.1337	0	.....0.1337	0
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73).....	39,911,011	0	0	39,911,011	XXX	0	XXX	3,639,884	XXX	3,639,884
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75		Guaranteed federal low income housing tax credit.....	0	0	0	0	0.0003	0	.....0.0006	0	.....0.0010	0
76		Non-guaranteed federal low income housing tax credit.....	90,021,381	0	0	90,021,381	0.0063	567,135	.....0.0120	1,080,257	.....0.0190	1,710,406
77		Guaranteed state low income housing tax credit.....	0	0	0	0	0.0003	0	.....0.0006	0	.....0.0010	0
78		Non-guaranteed state low income housing tax credit.....	0	0	0	0	0.0063	0	.....0.0120	0	.....0.0190	0
79		All other low income housing tax credit.....	0	0	0	0	0.0273	0	.....0.0600	0	.....0.0975	0
80		Total LIHTC (Sum of Lines 75 through 79).....	90,021,381	0	0	90,021,381	XXX	567,135	XXX	1,080,257	XXX	1,710,406
ALL OTHER INVESTMENTS												
81		NAIC 1 working capital finance investments.....	0	XXX	0	0	0.0000	0	.....0.0042	0	.....0.0042	0
82		NAIC 2 working capital finance investments.....	0	XXX	0	0	0.0000	0	.....0.0137	0	.....0.0137	0
83		Other invested assets - Schedule BA.....	2,423,696	XXX	0	2,423,696	0.0000	0	.....0.1580	382,944	.....0.1580	382,944
84		Other short-term invested assets - Schedule DA.....	0	XXX	0	0	0.0000	0	.....0.1580	0	.....0.1580	0
85		Total All Other (sum of Lines 81, 82, 83 and 84).....	2,423,696	XXX	0	2,423,696	XXX	0	XXX	382,944	XXX	382,944
86		Total Other Invested Assets - Schedule BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85).....	1,005,163,843	0	0	1,005,163,843	XXX	649,183	XXX	154,975,197	XXX	155,828,708

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

ASSET VALUATION RESERVE (continued)

Basic Contributions, Reserve Objective and Maximum Reserve Calculations

Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
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NONE

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year,
and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
CLAIMS DISPOSED OF DURING CURRENT YEAR							
Death Claims - Ordinary							
7091116.....	201602465.....	.....OH.....	.....2016.....	.....150,000	.....25,000	.....0	Company Claimed Material Misrepresentation.....
C10011935.....	201901084.....	.....LA.....	.....2019.....	.....100,000	.....3,750	.....0	Company Claimed misstatement of age applies (54 yr difference)
LS0514886.....	201701439.....	.....TX.....	.....2017.....	.....97,500	.....97,500	.....0	Company Claimed Material Misrepresentation.....
LS0567073.....	201801758.....	.....NC.....	.....2018.....	.....200,000	.....65,000	.....0	Company Claimed Material Misrepresentation.....
LS0592993.....	NA.....	.....TX.....	.....2019.....	.....165,000	.....110,000	.....0	Company claims he does not qualify for Chronic Illness benefit
LS0489989.....	NA.....	.....CA.....	.....2019.....	.....200,000	.....15,487	.....0	Company claims he does not qualify for Chronic Illness benefit
LS0711947.....	201901152.....	.....IL.....	.....2019.....	.....100,000	.....33,000	.....0	Company Claimed Material Misrepresentation.....
LS0608194.....	201801334.....	.....IL.....	.....2018.....	.....520,328	.....0	.....0	Company Claimed Material Misrepresentation.....
LS0616708.....	201900769.....	.....AR.....	.....2019.....	.....50,000	.....0	.....0	Company Claimed Material Misrepresentation.....
LS0487301.....	201701318.....	.....CA.....	.....2017.....	.....750,000	.....17,000	.....0	Company Claimed Material Misrepresentation.....
LS0621540.....	201802683.....	.....CA.....	.....2018.....	.....75,000	.....0	.....0	Company Claimed Material Misrepresentation.....
LS0651770.....	NA.....	.....CA.....	.....2018.....	.....300,000	.....0	.....0	Company Claimed Material Misrepresentation.....
LS0295666.....	NA.....	.....CO.....	.....2019.....	.....100,000	.....0	.....0	Company claims she does not qualify for Chronic Illness benefit
LS0640245.....	NA.....	.....FL.....	.....2019.....	.....500,000	.....79,342	.....0	Company Claimed Material Misrepresentation.....
7127860.....	201803083.....	.....TX.....	.....2018.....	.....100,000	.....25,000	.....0	Company Claimed Material Misrepresentation.....
0199999.	Death Claims - Ordinary.....			3,407,828	471,079	0	.....XXX.....
0599999.	Subtotal - Disposed Death Claims.....			3,407,828	471,079	0	.....XXX.....
2699999.	Subtotal - Claims Disposed of During Current Year.....			3,407,828	471,079	0	.....XXX.....
CLAIMS RESISTED DURING CURRENT YEAR							
Death Claims - Ordinary							
LS0607985.....	NA.....	.....IL.....	.....2019.....	.....200,000	.....0	.....200,000	Company Claimed Material Misrepresentation.....
LS0331804.....	NA.....	.....VA.....	.....	.....500,000	.....0	.....500,000	Company claims policy lapsed prior to death.....
LS0671226.....	NA.....	.....TX.....	.....2019.....	.....110,000	.....0	.....110,000	Company Claimed Material Misrepresentation.....
666262X.....	NA.....	.....FL.....	.....2019.....	.....145,000	.....80,060	.....145,000	Company Claims Material Misrepresentation.....
7105376.....	201801909.....	.....FL.....	.....2018.....	.....50,000	.....0	.....50,000	Company Claimed Material Misrepresentation.....
LS0588829.....	201801909.....	.....FL.....	.....2018.....	.....25,000	.....0	.....25,000	Company Claimed Material Misrepresentation.....
LS0623177.....	NA.....	.....CA.....	.....2019.....	.....200,000	.....0	.....200,000	Company Claimed Material Misrepresentation.....
7201897.....	NA.....	.....FL.....	.....2020.....	.....1,000,000	.....0	.....1,000,000	Company Claimed Material Misrepresentation.....
2799999.	Death Claims - Ordinary.....			2,230,000	80,060	2,230,000	.....XXX.....
3199999.	Subtotal - Resisted Death Claims.....			2,230,000	80,060	2,230,000	.....XXX.....
5299999.	Subtotal - Claims Resisted of During Current Year.....			2,230,000	80,060	2,230,000	.....XXX.....
5399999.	Totals.....			5,637,828	551,139	2,230,000	.....XXX.....

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit A&H (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written.....	44,622	XXX	0	XXX	0	XXX	0	XXX	0	XXX	44,557	XXX	0	XXX	0	XXX	65	XXX
2. Premiums earned.....	44,909	XXX	0	XXX	0	XXX	0	XXX	0	XXX	44,836	XXX	0	XXX	0	XXX	73	XXX
3. Incurred claims.....	24,788	55.2	0	0.0	0	0.0	0	0.0	0	0.0	24,788	55.3	0	0.0	0	0.0	0	0.0
4. Cost containment expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4).....	24,788	55.2	0	0.0	0	0.0	0	0.0	0	0.0	24,788	55.3	0	0.0	0	0.0	0	0.0
6. Increase in contract reserves.....	(22,868)	(50.9)	0	0.0	0	0.0	0	0.0	0	0.0	(22,868)	(51.0)	0	0.0	0	0.0	0	0.0
7. Commissions (a).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds.....	42,989	95.7	0	0.0	0	0.0	0	0.0	0	0.0	42,916	95.7	0	0.0	0	0.0	73	100.0
13. Dividends or refunds.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds.....	42,989	95.7	0	0.0	0	0.0	0	0.0	0	0.0	42,916	95.7	0	0.0	0	0.0	73	100.0
DETAILS OF WRITE-INS																		
1101.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Total (Lines 1101 through 1103 plus 1198) (Line 11 above).....	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes \$.....0 reported as 'Contract, membership and other fees retained by agents.'

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1 Total	2 Group Accident and Health	3 Credit A&H (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums.....	5,801	.0	.0	.0	.0	5,801	.0	.0	.0
2. Advance premiums.....	.712	.0	.0	.0	.0	.712	.0	.0	.0
3. Reserve for rate credits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Total premium reserves, current year.....	6,513	.0	.0	.0	.0	6,513	.0	.0	.0
5. Total premium reserves, prior year.....	6,807	.0	.0	.0	.0	6,792	.0	.0	15
6. Increase in total premium reserves.....	(294)	.0	.0	.0	.0	(279)	.0	.0	(15)
B. Contract Reserves:									
1. Additional reserves (a).....	391,297	.0	.0	.0	.0	391,297	.0	.0	.0
2. Reserve for future contingent benefits.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Total contract reserves, current year.....	391,297	.0	.0	.0	.0	391,297	.0	.0	.0
4. Total contract reserves, prior year.....	414,165	.0	.0	.0	.0	414,165	.0	.0	.0
5. Increase in contract reserves.....	(22,868)	.0	.0	.0	.0	(22,868)	.0	.0	.0
C. Claim Reserves and Liabilities:									
1. Total current year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0
2. Total prior year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0
3. Increase.....	.0	.0	.0	.0	.0	.0	.0	.0	.0

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

69

1. Claims Paid During the Year:									
1.1 On claims incurred prior to current year.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
1.2 On claims incurred during current year.....	24,788	.0	.0	.0	.0	24,788	.0	.0	.0
2. Claim Reserves and Liabilities, December 31, current year:									
2.1 On claims incurred prior to current year.....	2,000	.0	.0	.0	.0	2,000	.0	.0	.0
2.2 On claims incurred during current year.....	8,000	.0	.0	.0	.0	8,000	.0	.0	.0
3. Test:									
3.1 Lines 1.1 and 2.1.....	2,000	.0	.0	.0	.0	2,000	.0	.0	.0
3.2 Claim reserves and liabilities, December 31, prior year.....	10,000	.0	.0	.0	.0	10,000	.0	.0	.0
3.3 Line 3.1 minus Line 3.2.....	(8,000)	.0	.0	.0	.0	(8,000)	.0	.0	.0

PART 4 - REINSURANCE

A. Reinsurance Assumed:									
1. Premiums written.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Premiums earned.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Incurred claims.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Commissions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
B. Reinsurance Ceded:									
1. Premiums written.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
2. Premiums earned.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
3. Incurred claims.....	.0	.0	.0	.0	.0	.0	.0	.0	.0
4. Commissions.....	.0	.0	.0	.0	.0	.0	.0	.0	.0

NONE

(a) Includes \$.....0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred claims.....	24,788	0	0	24,788
2. Beginning claim reserves and liabilities.....	10,000	0	0	10,000
3. Ending claim reserves and liabilities.....	10,000	0	0	10,000
4. Claims paid.....	24,788	0	0	24,788
B. Assumed Reinsurance:				
5. Incurred claims.....	0	0	0	0
6. Beginning claim reserves and liabilities.....	0	0	0	0
7. Ending claim reserves and liabilities.....	0	0	0	0
8. Claims paid.....	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred claims.....	0	0	0	0
10. Beginning claim reserves and liabilities.....	0	0	0	0
11. Ending claim reserves and liabilities.....	0	0	0	0
12. Claims paid.....	0	0	0	0
D. Net:				
13. Incurred claims.....	24,788	0	0	24,788
14. Beginning claim reserves and liabilities.....	10,000	0	0	10,000
15. Ending claim reserves and liabilities.....	10,000	0	0	10,000
16. Claims paid.....	24,788	0	0	24,788
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses.....	24,788	0	0	24,788
18. Beginning reserves and liabilities.....	10,000	0	0	10,000
19. Ending reserves and liabilities.....	10,000	0	0	10,000
20. Paid claims and cost containment expenses.....	24,788	0	0	24,788

Sch. S - Pt. 1 - Sn. 1
NONE

Sch. S - Pt. 1 - Sn. 2
NONE

SCHEDULE S - PART 2

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

1	2	3	4	5	6	7
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
Life and Annuity - Affiliates - U.S. - Other						
66680.....	03-0144090....	04/30/1999	National Life Insurance Company.....	VT.....	.....0	.....0
0299999.	Total - Life and Annuity Affiliates - U.S. - Other.....				.....0	.....0
0399999.	Total - Life and Annuity Affiliates - U.S. - Total.....				.....0	.....0
0799999.	Total - Life and Annuity Affiliates.....				.....0	.....0
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
80659.....	82-4533188....	07/01/2018	The Canada Life Assurance Company.....	MI.....	.....0	.....4,400,000
80659.....	82-4533188....	10/28/2019	The Canada Life Assurance Company.....	MI.....	.....1,508,029	.....677,520
86258.....	13-2572994....	01/01/2003	General Re Life Corp.....	CT.....	.....0	.....250,356
88340.....	59-2859797....	07/26/2012	Hannover Life Reinsurance Company of America.....	FL.....	.....0	.....30,000
88340.....	59-2859797....	08/15/2013	Hannover Life Reinsurance Company of America.....	FL.....	.....74,634	.....295,702
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	.....45,000	.....22,500
65676.....	35-0472300....	01/01/1999	Lincoln Natl Life Ins Co.....	IN.....	.....0	.....0
66346.....	58-0828824....	05/01/1999	Munich American Reassurance Co.....	GA.....	.....143,577	.....0
66346.....	58-0828824....	12/01/2008	Munich American Reassurance Co.....	GA.....	.....130,718	.....300,562
66346.....	58-0828824....	06/01/2009	Munich American Reassurance Co.....	GA.....	.....20,000	.....40,750
66346.....	58-0828824....	07/26/2012	Munich American Reassurance Co.....	GA.....	.....20,000	.....10,000
66346.....	58-0828824....	08/01/2013	Munich American Reassurance Co.....	GA.....	.....0	.....0
93572.....	43-1235868....	01/01/2002	RGA Reinsurance Co.....	MO.....	.....0	.....0
93572.....	43-1235868....	01/01/2004	RGA Reinsurance Co.....	MO.....	.....1,986,227	.....943,907
92572.....	43-1235868....	06/01/2009	RGA Reinsurance Co.....	MO.....	.....0	.....89,650
64688.....	75-6020048....	12/01/2008	SCOR Global Life Americas Reinsurance Co.....	TX.....	.....118,766	.....295,702
68713.....	84-0499703....	04/01/2004	Security Life of Denver Ins Co.....	CO.....	.....0	.....0
82627.....	06-0839705....	04/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....0
82627.....	06-0839705....	10/01/2004	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....270,000
82627.....	06-0839705....	04/01/2007	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....698,901
82627.....	06-0839705....	11/18/2006	Swiss Re Life & Health Amer Inc.....	CT.....	.....0	.....120,000
82627.....	06-0839705....	10/28/2019	Swiss Re Life & Health Amer Inc.....	CT.....	.....3,016,058	.....1,355,040
0899999.	Total - Life and Annuity Non-Affiliates - U.S. Non-Affiliates.....				.....7,063,009	.....9,800,590
1099999.	Total - Life and Annuity Non-Affiliates.....				.....7,063,009	.....9,800,590
1199999.	Total - Life and Annuity.....				.....7,063,009	.....9,800,590
2399999.	Total U.S.....				.....7,063,009	.....9,800,590
9999999.	Total.....				.....7,063,009	.....9,800,590

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
General Account - Authorized - Affiliates - U.S. - Captive														
16057	81-3685613	10/01/2016	Longhorn Reinsurance Company	VT	CO/I	OL	18,731,909,270	1,390,737,086	1,254,073,208	183,760,168	0	0	0	1,355,391,613
0199999	Total - General Account - Authorized - Affiliates - U.S. - Captive						18,731,909,270	1,390,737,086	1,254,073,208	183,760,168	0	0	0	1,355,391,613
General Account - Authorized - Affiliates - U.S. - Other														
66680	03-0144090	04/30/1999	National Life Insurance Company	VT	YRT/I	OL	157,143	327	309	188	0	0	0	0
0299999	Total - General Account - Authorized - Affiliates - U.S. - Other						157,143	327	309	188	0	0	0	0
0399999	Total - General Account - Authorized - Affiliates - U.S. - Total						18,732,066,413	1,390,737,413	1,254,073,517	183,760,356	0	0	0	1,355,391,613
0799999	Total - General Account - Authorized - Affiliates						18,732,066,413	1,390,737,413	1,254,073,517	183,760,356	0	0	0	1,355,391,613
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
68276	48-1024691	09/01/1999	Employers Reassurance Corporation	KS	CO/I	OL	0	4,286,040	4,163,557	85,180	0	0	0	0
74900	63-0483783	10/24/2016	Partnerre Life Reinsurance Company	CT	YRT/I	XXXLO	125,141,298	211,607	310,344	91,301	0	0	0	0
74900	63-0483783	10/28/2019	Partnerre Life Reinsurance Company	CT	YRT/I	XXXLO	20,180,877	45,362	25,302	15,417	0	0	0	0
74900	63-0483783	07/01/2020	Partnerre Life Reinsurance Company	CT	YRT/I	XXXLO	0	0	0	0	0	0	0	0
80659	82-4533188	10/24/2016	The Canada Life Assurance Company	MI	YRT/I	XXXLO	613,163,095	1,272,699	1,402,905	515,270	0	0	0	0
80659	82-4533188	07/01/2018	The Canada Life Assurance Company	MI	YRT/I	XXXLO	265,933,572	109,246	80,976	155,194	0	0	0	0
80659	82-4533188	10/28/2019	The Canada Life Assurance Company	MI	YRT/I	XXXLO	294,924,915	373,023	21,048	16,467	0	0	0	0
80659	82-4533188	07/01/2020	The Canada Life Assurance Company	MI	YRT/I	XXXLO	0	0	0	0	0	0	0	0
86258	13-2572994	01/01/2003	General Re Life Corp	CT	YRT/I	XXXLO	319,001,206	1,529,568	1,481,669	1,050,810	0	0	0	0
88340	59-2859797	06/01/1993	Hannover Life Reinsurance Co of America	FL	CO/I	OL	900,172	30,435	31,567	6,603	0	0	0	0
88340	59-2859797	07/01/2012	Hannover Life Reinsurance Company of America	FL	CO/I	XXXL	194,176,000	3,894,044	3,681,145	746,057	0	0	0	0
88340	59-2859797	08/15/2013	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	899,843,432	876,643	800,067	598,194	0	0	0	0
88340	59-2859797	01/01/2015	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	57,040,912	111,528	107,502	65,949	0	0	0	0
88340	59-2859797	11/30/2016	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	172,804,174	365,021	485,024	177,840	0	0	0	0
88340	59-2859797	12/31/2018	Hannover Life Reinsurance Company of America	FL	COFW/I	XXXL	6,698,481,866	91,268,947	76,096,992	24,246,717	0	0	0	40,110,546
88340	59-2859797	12/31/2018	Hannover Life Reinsurance Company of America	FL	YRT/I	XXXLO	314,358,445	71,055	70,313	584,906	0	0	0	0
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	CO/I	XXXL	146,830,864	2,618,175	2,984,174	517,368	0	0	0	0
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	YRT/I	XXXLO	3,013,392	48,370	48,972	59,257	0	0	0	0
65676	35-0472300	01/01/1999	Lincoln Natl Life Ins Co	IN	YRT/I	OL	583,018	8,022	9,070	10,975	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	XXXLO	25,771,277	238,936	247,336	275,534	0	0	0	0
66346	58-0828824	05/01/1999	Munich American Reassurance Co	GA	YRT/I	OL	601,501	7,552	8,012	8,926	0	0	0	0
66346	58-0828824	04/01/2004	Munich American Reassurance Co	GA	YRT/I	XXXLO	77,231	986	895	1,099	0	0	0	0
66346	58-0828824	12/01/2008	Munich American Reassurance Co	GA	YRT/I	XXXLO	1,693,048,975	3,515,239	3,614,936	2,011,942	0	0	0	0
66346	58-0828824	12/01/2008	Munich American Reassurance Co	GA	YRT/I	OL	44,931	1,419	1,328	739	0	0	0	0
66346	58-0828824	06/01/2009	Munich American Reassurance Co	GA	CO/I	XXXL	313,487,179	6,682,716	6,557,658	1,011,281	0	0	0	0
66346	58-0828824	07/26/2012	Munich American Reassurance Co	GA	CO/I	XXXL	64,720,000	1,297,968	1,227,010	248,670	0	0	0	0
66346	58-0828824	08/01/2013	Munich American Reassurance Co	GA	YRT/I	XXXLO	124,067,428	455,291	437,803	277,553	0	0	0	0
66346	58-0828824	08/15/2013	Munich American Reassurance Co	GA	YRT/I	XXXLO	80,286,660	102,712	94,633	109,334	0	0	0	0
66346	58-0828824	07/01/2018	Munich American Reassurance Co	GA	YRT/I	XXXLO	265,843,038	114,981	79,663	148,760	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
66346	58-0828824	03/01/2019	Munich American Reassurance Co.	GA	YRT/I	XXXLO	10,852,408	5,762	532	521	0	0	0	0
66346	58-0828824	10/28/2019	Munich American Reassurance Co.	GA	YRT/I	XXXLO	505,072,584	636,114	106,713	104,552	0	0	0	0
66346	58-0828824	07/01/2020	Munich American Reassurance Co.	GA	YRT/I	XXXLO	0	0	0	0	0	0	0	0
93572	43-1235868	04/01/2004	RGA Reinsurance Co.	MO	YRT/I	XXXLO	1,993,488,012	6,444,349	6,782,850	5,151,405	0	0	0	0
93572	43-1235868	04/01/2004	RGA Reinsurance Co.	MO	YRT/I	OL	13,084,665	62,361	56,788	43,129	0	0	0	0
93572	43-1235868	06/01/2009	RGA Reinsurance Co.	MO	CO/I	XXXL	724,004,851	15,795,895	15,505,551	2,430,696	0	0	0	0
93572	43-1235868	11/27/2013	RGA Reinsurance Co.	MO	YRT/I	OL	56,176,535	67,372	60,817	78,984	0	0	0	0
93572	43-1235868	07/01/2018	RGA Reinsurance Co.	MO	YRT/I	XXXLO	75,171,859	39,144	22,414	50,503	0	0	0	0
93572	43-1235868	10/28/2019	RGA Reinsurance Co.	MO	YRT/I	XXXLO	242,028,924	337,650	11,820	19,714	0	0	0	0
93572	43-1235868	07/01/2020	RGA Reinsurance Co.	MO	YRT/I	XXXLO	0	0	0	0	0	0	0	0
64688	75-6020048	12/01/2008	SCOR Global Life Americas Reinsurance Co.	TX	YRT/I	XXXLO	473,596,814	1,471,237	1,453,579	1,196,932	0	0	0	0
64688	75-6020048	12/01/2008	SCOR Global Life Americas Reinsurance Co.	TX	YRT/I	OL	2,382,082	2,381	2,185	1,799	0	0	0	0
64688	75-6020048	08/15/2013	SCOR Global Life Americas Reinsurance Co.	TX	YRT/I	XXXLO	75,691,289	105,374	110,970	99,639	0	0	0	0
64688	75-6020048	03/01/2019	SCOR Global Life Americas Reinsurance Co.	TX	YRT/I	XXXLO	15,579,395	5,759	380	7,378	0	0	0	0
87572	23-2038295	07/01/1993	Scottish Re.	DE	CO/I	OL	2,676,935	88,064	91,917	20,180	0	0	0	0
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co.	CO	YRT/I	XXXLO	2,971,804	256,995	226,580	308,621	0	0	0	0
68713	84-0499703	04/01/2004	Security Life of Denver Ins Co.	CO	YRT/I	OL	1,490,154	5,236	4,812	6,554	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	263,793	277	0	0	0	0	0	0
82627	06-0839705	02/01/1984	Swiss Re Life & Health Amer Inc.	MO	YRT/I	OL	115,494	6,488	6,488	2,374	0	0	0	0
82627	06-0839705	03/16/1989	Swiss Re Life & Health Amer Inc.	MO	YRT/I	OL	74,179	23,012	23,012	3,187	0	0	0	0
82627	06-0839705	01/01/1990	Swiss Re Life & Health Amer Inc.	MO	YRT/I	OL	1,800,000	0	8,709	8,420	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health Amer Inc.	MO	CO/I	OL	2,676,935	88,064	91,917	33,631	0	0	0	0
82627	06-0839705	04/01/2004	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	5,737,371	24,369	22,814	53,335	0	0	0	0
82627	06-0839705	04/01/2004	Swiss Re Life & Health Amer Inc.	CT	YRT/I	OL	287,026	6,296	5,799	13,557	0	0	0	0
82627	06-0839705	10/01/2004	Swiss Re Life & Health Amer Inc.	CT	CO/I	XXXL	67,046,557	1,515,829	2,001,293	283,693	0	0	0	0
82627	06-0839705	11/18/2006	Swiss Re Life & Health Amer Inc.	CT	CO/I	XXXL	181,070,378	4,583,660	4,688,934	518,647	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	2,152,559,030	5,004,739	5,269,323	3,179,782	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life & Health Amer Inc.	CT	YRT/I	OL	30,590,053	84,717	82,622	49,862	0	0	0	0
82627	06-0839705	08/15/2013	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	70,817,283	111,060	102,879	110,889	0	0	0	0
82627	06-0839705	07/01/2018	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	427,709,032	282,193	91,037	308,983	0	0	0	0
82627	06-0839705	02/01/2019	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	361,814	407	374	4,325	0	0	0	0
82627	06-0839705	03/01/2019	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	244,933,009	318,192	58,238	3,162	0	0	0	0
82627	06-0839705	10/28/2019	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	270,752,163	351,733	64,378	228,159	0	0	0	0
82627	06-0839705	07/01/2020	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	0	0	0	0	0	0	0	0
82627	06-0839705	12/01/2020	Swiss Re Life & Health Amer Inc.	CT	YRT/I	XXXLO	1,307,120,506	0	0	0	0	0	0	0
0899999	Total - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates						21,652,508,392	157,262,314	141,025,627	47,359,955	0	0	0	40,110,546
1099999	Total - General Account - Authorized - Non-Affiliates						21,652,508,392	157,262,314	141,025,627	47,359,955	0	0	0	40,110,546

44.1

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
1199999	Total - General Account - Authorized.....						40,384,574,805	1,547,999,727	1,395,099,144	231,120,311	0	0	0	1,395,502,159
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
61492	44-0188050	10/01/2018	Athene Life Re Ltd.	BMU	MCO/I	FA	0	0	0	75,915,066	0	0	209,025,421	0
2099999	Total - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates.....						0	0	0	75,915,066	0	0	209,025,421	0
2199999	Total - General Account - Unauthorized - Non-Affiliates.....						0	0	0	75,915,066	0	0	209,025,421	0
2299999	Total - General Account - Unauthorized.....						0	0	0	75,915,066	0	0	209,025,421	0
4599999	Total - General Account - Authorized, Reciprocal Jurisdiction, Unauthorized and Certified.....						40,384,574,805	1,547,999,727	1,395,099,144	307,035,377	0	0	209,025,421	1,395,502,159
9199999	Total U.S.....						40,384,574,805	1,547,999,727	1,395,099,144	231,120,311	0	0	0	1,395,502,159
9299999	Total Non-U.S.....						0	0	0	75,915,066	0	0	209,025,421	0
9999999	Total.....						40,384,574,805	1,547,999,727	1,395,099,144	307,035,377	0	0	209,025,421	1,395,502,159

Sch. S - Pt. 3 - Sn. 2
NONE

Sch. S - Pt. 4
NONE

Sch. S - Pt. 5
NONE

SCHEDULE S - PART 6Five-Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts.....	307,035	366,371	364,950	328,328	605,573
2. Commissions and reinsurance expense allowances.....	59,247	64,668	52,010	39,914	46,412
3. Contract claims.....	67,384	47,648	42,195	26,075	14,974
4. Surrender benefits and withdrawals for life contracts.....	0	0	0	0	0
5. Dividends to policyholders and refunds to members.....	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded.....	0	0	0	0	0
7. Increase in aggregate reserves for life and accident and health contracts.....	0	0	0	0	0
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected.....	11,002	12,140	13,864	46	12
9. Aggregate reserves for life and accident and health contracts.....	0	0	0	0	0
10. Liability for deposit-type contracts.....	0	0	0	0	0
11. Contract claims unpaid.....	13,669	10,747	16,810	9,898	17,790
12. Amounts recoverable on reinsurance.....	7,948	2,749	4,623	452	923
13. Experience rating refunds due or unpaid.....	0	0	0	0	0
14. Policyholders' dividends and refunds to members (not included in Line 10).....	0	0	0	0	0
15. Commissions and reinsurance expense allowances due.....	0	0	0	0	0
16. Unauthorized reinsurance offset.....	0	0	0	0	0
17. Offset for reinsurance with certified reinsurers.....	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F).....	0	0	0	0	0
19. Letters of credit (L).....	0	0	0	0	0
20. Trust agreements (T).....	0	0	0	0	0
21. Other (O).....	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple beneficiary trust.....	0	0	0	0	0
23. Funds deposited by and withheld from (F).....	0	0	0	0	0
24. Letters of credit (L).....	0	0	0	0	0
25. Trust agreements (T).....	0	0	0	0	0
26. Other (O).....	0	0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12).....	25,305,334,794	0	25,305,334,794
2. Reinsurance (Line 16).....	7,952,155	0	7,952,155
3. Premiums and considerations (Line 15).....	26,805,922	11,001,762	37,807,684
4. Net credit for ceded reinsurance.....	XXX	1,550,651,559	1,550,651,559
5. All other admitted assets (balance).....	528,365,759	0	528,365,759
6. Total assets excluding Separate Accounts (Line 26).....	25,868,458,631	1,561,653,321	27,430,111,951
7. Separate Account assets (Line 27).....	0	0	0
8. Total assets (Line 28).....	25,868,458,631	1,561,653,321	27,430,111,951
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2).....	18,074,555,462	1,547,984,041	19,622,539,502
10. Liability for deposit-type contracts (Line 3).....	2,181,504,529	0	2,181,504,529
11. Claim reserves (Line 4).....	42,391,368	13,669,280	56,060,648
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7).....	130,249	0	130,249
13. Premium & annuity considerations received in advance (Line 8).....	194,454	0	194,454
14. Other contract liabilities (Line 9).....	55,846,180	0	55,846,180
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount).....	0	0	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	0	0	0
17. Reinsurance with certified reinsurers (Line 24.02 inset amount).....	0	0	0
18. Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount).....	0	0	0
19. All other liabilities (balance).....	3,854,405,671	0	3,854,405,671
20. Total liabilities excluding Separate Accounts (Line 26).....	24,209,027,911	1,561,653,321	25,770,681,232
21. Separate Account liabilities (Line 27).....	0	0	0
22. Total liabilities (Line 28).....	24,209,027,911	1,561,653,321	25,770,681,232
23. Capital & surplus (Line 38).....	1,659,430,720	XXX	1,659,430,720
24. Total liabilities, capital & surplus (Line 39).....	25,868,458,631	1,561,653,321	27,430,111,951
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves.....	1,547,984,041		
26. Claim reserves.....	13,669,280		
27. Policyholder dividends/reserves.....	0		
28. Premium & annuity considerations received in advance.....	0		
29. Liability for deposit-type contracts.....	0		
30. Other contract liabilities.....	0		
31. Reinsurance ceded assets.....	0		
32. Other ceded reinsurance recoverables.....	0		
33. Total ceded reinsurance recoverables.....	1,561,653,321		
34. Premiums and considerations.....	11,001,762		
35. Reinsurance in unauthorized companies.....	0		
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	0		
37. Reinsurance with certified reinsurers.....	0		
38. Funds held under reinsurance treaties with certified reinsurers.....	0		
39. Other ceded reinsurance payables/offsets.....	0		
40. Total ceded reinsurance payables/offsets.....	11,001,762		
41. Total net credit for ceded reinsurance.....	1,550,651,559		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

1	2	3	Direct Business Only				
			4	5	6	7	
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	8,217,984	15,497,163	175	0	23,715,322	80,000
2. Alaska	AK	1,619,867	446,110	222	0	2,066,199	0
3. Arizona	AZ	31,390,342	19,835,733	317	0	51,226,392	17,419
4. Arkansas	AR	6,602,055	4,393,106	132	0	10,995,293	0
5. California	CA	489,092,588	381,106,231	540	0	870,199,359	49,111
6. Colorado	CO	25,752,363	13,404,512	950	0	39,157,825	72,952
7. Connecticut	CT	11,039,219	5,186,399	0	0	16,225,618	0
8. Delaware	DE	5,544,421	4,271,336	0	0	9,815,757	0
9. District of Columbia	DC	3,385,954	2,496,133	0	0	5,882,086	0
10. Florida	FL	119,269,263	151,234,828	211	0	270,504,302	146,438
11. Georgia	GA	39,398,859	60,489,669	52	0	99,888,580	12,800
12. Hawaii	HI	20,299,376	13,171,372	0	0	33,470,748	0
13. Idaho	ID	2,286,272	2,012,879	52	0	4,299,203	0
14. Illinois	IL	32,415,704	21,387,321	52	0	53,803,077	27,023
15. Indiana	IN	4,897,668	7,444,467	40	0	12,342,174	0
16. Iowa	IA	3,644,520	2,146,294	0	0	5,790,814	0
17. Kansas	KS	3,023,325	2,470,397	344	0	5,494,067	0
18. Kentucky	KY	8,719,375	1,982,400	40	0	10,701,815	0
19. Louisiana	LA	10,345,237	16,570,253	8,250	0	26,923,739	0
20. Maine	ME	1,066,707	3,904,670	0	0	4,971,377	0
21. Maryland	MD	45,528,172	24,861,989	0	0	70,390,160	0
22. Massachusetts	MA	15,460,971	8,708,300	0	0	24,169,271	0
23. Michigan	MI	18,214,003	91,514,055	52	0	109,728,110	39,820
24. Minnesota	MN	18,577,279	516,884	52	0	19,094,215	0
25. Mississippi	MS	4,540,122	2,404,265	724	0	6,945,111	0
26. Missouri	MO	10,200,730	5,591,521	123	0	15,792,374	0
27. Montana	MT	6,092,270	148,196	336	0	6,240,802	0
28. Nebraska	NE	5,224,062	1,456,736	205	0	6,681,003	129,142
29. Nevada	NV	40,142,875	33,225,705	52	0	73,368,632	0
30. New Hampshire	NH	2,849,912	1,853,400	0	0	4,703,311	52,546
31. New Jersey	NJ	39,025,569	28,563,979	0	0	67,589,548	32,898
32. New Mexico	NM	4,446,792	4,123,545	1,067	0	8,571,403	0
33. New York	NY	25,106,505	4,370,510	0	0	29,477,015	0
34. North Carolina	NC	38,355,919	70,438,895	52	0	108,794,866	90,366
35. North Dakota	ND	992,879	670,163	199	0	1,663,241	0
36. Ohio	OH	20,451,505	26,762,856	0	0	47,214,360	312,786
37. Oklahoma	OK	7,745,425	15,310,454	3,784	0	23,059,663	39,817
38. Oregon	OR	7,013,519	1,538,381	0	0	8,551,900	0
39. Pennsylvania	PA	22,949,511	17,525,354	0	0	40,474,865	40,917
40. Rhode Island	RI	2,416,643	2,771,820	0	0	5,188,463	0
41. South Carolina	SC	9,458,902	19,447,579	81	0	28,906,562	0
42. South Dakota	SD	2,123,569	157,943	0	0	2,281,512	0
43. Tennessee	TN	9,910,813	12,222,353	0	0	22,133,166	9,562
44. Texas	TX	158,278,366	302,378,532	25,832	0	460,682,730	1,268,081
45. Utah	UT	15,796,872	18,773,978	264	0	34,571,114	6,000
46. Vermont	VT	1,622,636	8,920,247	0	0	10,542,883	286,282
47. Virginia	VA	38,760,966	24,766,701	144	0	63,527,812	7,970
48. Washington	WA	19,691,816	8,387,361	52	0	28,079,229	0
49. West Virginia	WV	1,119,251	6,156,070	0	0	7,275,321	0
50. Wisconsin	WI	15,879,938	4,459,628	0	0	20,339,566	0
51. Wyoming	WY	1,158,649	711,564	335	0	1,870,548	0
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	62,029	12,883	0	0	74,912	0
55. US Virgin Islands	VI	2,309	0	0	0	2,309	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Alien	OT	6,804,639	26,000	0	0	6,830,639	0
59. Subtotal	XXX	1,444,016,517	1,478,229,115	44,731	0	2,922,290,362	2,721,930
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	40,796	0	0	0	40,796	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	965,505	0	0	0	965,505	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,445,022,818	1,478,229,115	44,731	0	2,923,296,663	2,721,930
96. Plus reinsurance assumed	XXX	0	0	0	0	0	0
97. Totals (All Business)	XXX	1,445,022,818	1,478,229,115	44,731	0	2,923,296,663	2,721,930
98. Less reinsurance ceded	XXX	232,266,249	75,915,066	0	0	308,181,314	0
99. Totals (All Business) less reinsurance ceded (c)	XXX	1,212,756,569	1,402,314,049	(c) 44,731	0	2,615,115,349	2,721,930

DETAILS OF WRITE-INS

58001. Other Alien, ZZZ	XXX	6,804,639	26,000	0	0	6,830,639	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summ. 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	6,804,639	26,000	0	0	6,830,639	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summ. of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	50	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	7

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

Ordinary life premiums are allocated to states according to the premium billing address.
Annuity considerations are allocated to the issue state of the insured or annuitant in the issue year, thereafter, considerations are allocated to the state of residence of the insured or annuitant.

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

Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols 8, 9, and 10.

SCHEDULE T - PART 2

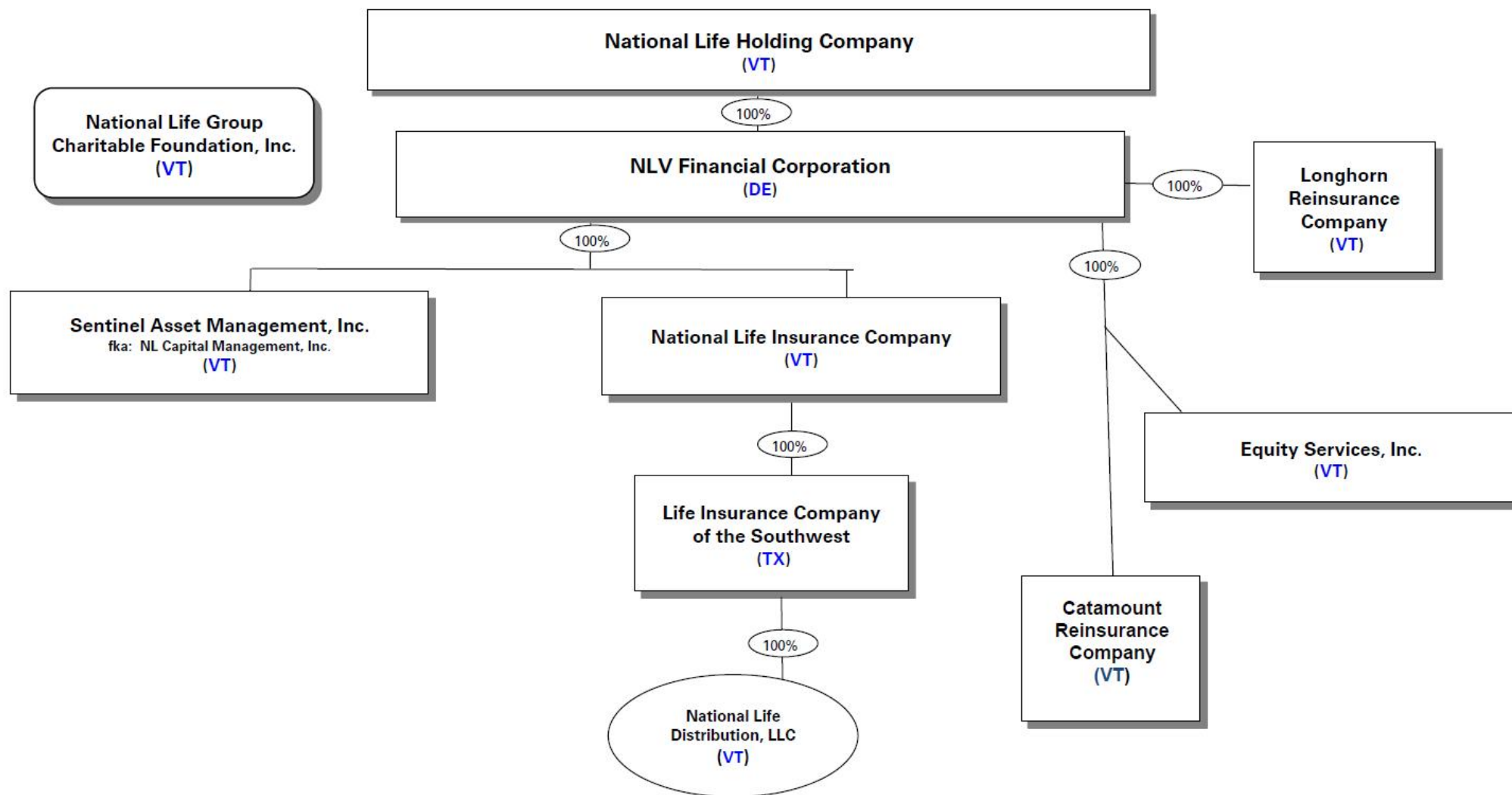
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama.....AL	8,217,984	15,497,163	175	0	80,000	23,795,322
2. Alaska.....AK	1,619,867	446,110	222	0	0	2,066,199
3. Arizona.....AZ	31,390,342	19,835,733	317	0	17,419	51,243,810
4. Arkansas.....AR	6,602,055	4,393,106	132	0	0	10,995,293
5. California.....CA	489,092,588	381,106,231	540	0	49,111	870,248,470
6. Colorado.....CO	25,752,363	13,404,512	950	0	72,952	39,230,777
7. Connecticut.....CT	11,039,219	5,186,399	0	0	0	16,225,618
8. Delaware.....DE	5,544,421	4,271,336	0	0	0	9,815,757
9. District of Columbia.....DC	3,385,954	2,496,133	0	0	0	5,882,086
10. Florida.....FL	119,269,263	151,234,828	211	0	146,438	270,650,739
11. Georgia.....GA	39,398,859	60,489,669	52	0	12,800	99,901,380
12. Hawaii.....HI	20,299,376	13,171,372	0	0	0	33,470,748
13. Idaho.....ID	2,286,272	2,012,879	52	0	0	4,299,203
14. Illinois.....IL	32,415,704	21,387,321	52	0	27,023	53,830,099
15. Indiana.....IN	4,897,668	7,444,467	40	0	0	12,342,174
16. Iowa.....IA	3,644,520	2,146,294	0	0	0	5,790,814
17. Kansas.....KS	3,023,325	2,470,397	344	0	0	5,494,067
18. Kentucky.....KY	8,719,375	1,982,400	40	0	0	10,701,815
19. Louisiana.....LA	10,345,237	16,570,253	8,250	0	0	26,923,739
20. Maine.....ME	1,066,707	3,904,670	0	0	0	4,971,377
21. Maryland.....MD	45,528,172	24,861,989	0	0	0	70,390,160
22. Massachusetts.....MA	15,460,971	8,708,300	0	0	0	24,169,271
23. Michigan.....MI	18,214,003	91,514,055	52	0	39,820	109,767,930
24. Minnesota.....MN	18,577,279	516,884	52	0	0	19,094,215
25. Mississippi.....MS	4,540,122	2,404,265	724	0	0	6,945,111
26. Missouri.....MO	10,200,730	5,591,521	123	0	0	15,792,374
27. Montana.....MT	6,092,270	148,196	336	0	0	6,240,802
28. Nebraska.....NE	5,224,062	1,456,736	205	0	129,142	6,810,145
29. Nevada.....NV	40,142,875	33,225,705	52	0	0	73,368,632
30. New Hampshire.....NH	2,849,912	1,853,400	0	0	52,546	4,755,857
31. New Jersey.....NJ	39,025,569	28,563,979	0	0	32,898	67,622,446
32. New Mexico.....NM	4,446,792	4,123,545	1,067	0	0	8,571,403
33. New York.....NY	25,106,505	4,370,510	0	0	0	29,477,015
34. North Carolina.....NC	38,355,919	70,438,895	52	0	90,366	108,885,233
35. North Dakota.....ND	992,879	670,163	199	0	0	1,663,241
36. Ohio.....OH	20,451,505	26,762,856	0	0	312,786	47,527,146
37. Oklahoma.....OK	7,745,425	15,310,454	3,784	0	39,817	23,099,480
38. Oregon.....OR	7,013,519	1,538,381	0	0	0	8,551,900
39. Pennsylvania.....PA	22,949,511	17,525,354	0	0	40,917	40,515,781
40. Rhode Island.....RI	2,416,643	2,771,820	0	0	0	5,188,463
41. South Carolina.....SC	9,458,902	19,447,579	81	0	0	28,906,562
42. South Dakota.....SD	2,123,569	157,943	0	0	0	2,281,512
43. Tennessee.....TN	9,910,813	12,222,353	0	0	9,562	22,142,729
44. Texas.....TX	158,278,366	302,378,532	25,832	0	1,268,081	461,950,811
45. Utah.....UT	15,796,872	18,773,978	264	0	6,000	34,577,114
46. Vermont.....VT	1,622,636	8,920,247	0	0	286,282	10,829,165
47. Virginia.....VA	38,760,966	24,766,701	144	0	7,970	63,535,782
48. Washington.....WA	19,691,816	8,387,361	52	0	0	28,079,229
49. West Virginia.....WV	1,119,251	6,156,070	0	0	0	7,275,321
50. Wisconsin.....WI	15,879,938	4,459,628	0	0	0	20,339,566
51. Wyoming.....WY	1,158,649	711,564	335	0	0	1,870,548
52. American Samoa.....AS	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0
54. Puerto Rico.....PR	62,029	12,883	0	0	0	74,912
55. US Virgin Islands.....VI	2,309	0	0	0	0	2,309
56. Northern Mariana Islands.....MP	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	6,804,639	26,000	0	0	0	6,830,639
59. Totals.....	1,444,016,517	1,478,229,115	44,731	0	2,721,930	2,925,012,292

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

PART 1 – ORGANIZATIONAL CHART



Corporation



Non-profit Public Benefit Corporation



Partnership/LLC



ownership %

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
Affiliated Transactions												
00000.....	03-0359221.....	National Life Holding Company.....	0	0	0	0	0	0		0	0	0
00000.....	20-4818866.....	National Life Group Charitable Foundation, Inc.....	0	0	0	0	0	0		0	0	0
00000.....	03-0359222.....	NLV Financial Corporation.....	0	(160,524,296)	0	0	(6,253)	0		0	(160,530,549)	0
66680.....	03-0144090.....	National Life Insurance Company.....	0	115,000,000	0	0	268,944,621	0		0	383,944,621	(2,548,730,773)
65528.....	75-0953004.....	Life Insurance Company of the Southwest.....	67,719,847	45,524,296	0	0	(342,944,083)	0		0	(229,699,940)	(1,390,737,086)
00000.....	03-0221140.....	Sentinel Asset Management, Inc.....	0	0	0	0	(206,319)	0		14,583,285	14,376,966	0
00000.....	03-0316212.....	Sentinel Administrative Services, Inc.....	0	0	0	0	0	0		(14,583,285)	(14,583,285)	0
00000.....	03-0221141.....	Equity Services, Inc.....	0	0	0	0	(9,233,512)	0		0	(9,233,512)	0
00000.....	47-3406482.....	National Life Distribution, LLC.....	(67,719,847)	0	0	0	87,964,726	0		0	20,244,879	0
15803.....	47-4708436.....	Catamount Reinsurance Company.....	0	0	0	0	(3,733,357)	0		0	(3,733,357)	2,548,730,773
16057.....	81-3685613.....	Longhorn Reinsurance Company.....	0	0	0	0	(785,823)	0		0	(785,823)	1,390,737,086
9999999.....	Control Totals.....		0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

MARCH FILING

	Responses
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-Based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-Based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES

APRIL FILING

5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8. Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES

JUNE FILING

9. Will an audited financial report be filed by June 1?	YES
10. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

AUGUST FILING

11. Will regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES
---	-----

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

If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

MARCH FILING

12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	N/A
30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	N/A
31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	N/A
32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	N/A
33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34. Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES

APRIL FILING

41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44. Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
46. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
50. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
51. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
52. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

AUGUST FILING

53. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?

YES

EXPLANATIONS:

BAR CODE:

1.

2.

3.

4.

5.

6.

7.

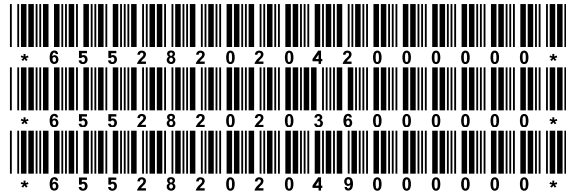
8.

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



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



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

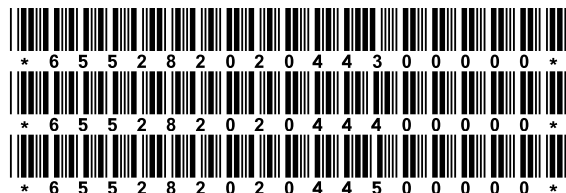


15.

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



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



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



21.

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



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



24.

25.

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



27.

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



Lines 29 thru 32 are marked as strike through above, so there is nothing required for explanation or barcodes.

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



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



35.

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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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



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



40.

41.

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



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



44.

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



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



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



48.

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



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51.

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



53.

Annual Statement for the year 2020 of the **Life Insurance Company of the Southwest**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Leasehold Improvements.....	62,190	62,190	0	0
2505. Prepaid Expenses.....	471,921	471,921	0	0
2597. Summary of remaining write-ins for Line 25.....	534,111	534,111	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	319,344	191,834
2597. Summary of remaining write-ins for Line 25.....	319,344	191,834

Additional Write-ins for Nonadmitted Assets:

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504. Prepaid Expenses.....	471,921	537,402	65,481
2597. Summary of remaining write-ins for Line 25.....	471,921	537,402	65,481

Overflow Page for Write-Ins

NONE

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments.....	192,729,925	0.8	192,729,925	0	192,729,925	0.8
1.02 All Other Governments.....	992,073	0.0	992,073	0	992,073	0.0
1.03 U.S. States, Territories and Possessions, etc., Guaranteed.....	98,942,340	0.4	98,942,340	0	98,942,340	0.4
1.04 U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed.....	169,619,039	0.7	169,619,039	0	169,619,039	0.7
1.05 U.S. Special Revenue and Special Assessment Obligations, etc., Non-Guaranteed.....	1,979,985,712	7.8	1,979,985,712	0	1,979,985,712	7.8
1.06 Industrial and Miscellaneous.....	14,609,154,883	57.7	14,609,154,883	0	14,609,154,883	57.7
1.07 Hybrid Securities.....	65,888,272	0.3	65,888,272	0	65,888,272	0.3
1.08 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
1.09 SVO Identified Funds.....	0	0.0	0	0	0	0.0
1.10 Unaffiliated Bank Loans.....	298,199,210	1.2	298,199,210	0	298,199,210	1.2
1.11 Total Long-Term Bonds.....	17,415,511,454	68.8	17,415,511,454	0	17,415,511,454	68.8
2. Preferred Stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and Misc. (Unaffiliated).....	7,050,000	0.0	7,050,000	0	7,050,000	0.0
2.02 Parent, Subsidiaries and Affiliates.....	0	0.0	0	0	0	0.0
2.03 Total Preferred Stock.....	7,050,000	0.0	7,050,000	0	7,050,000	0.0
3. Common Stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and Miscellaneous Publicly Traded (Unaffiliated).....	1,483,695	0.0	1,483,695	0	1,483,695	0.0
3.02 Industrial and Miscellaneous Other (Unaffiliated).....	82,546,100	0.3	82,546,100	0	82,546,100	0.3
3.03 Parent, Subsidiaries and Affiliates Publicly Traded.....	0	0.0	0	0	0	0.0
3.04 Parent, Subsidiaries and Affiliates Other.....	0	0.0	0	0	0	0.0
3.05 Mutual Funds.....	2,360,823	0.0	2,360,823	0	2,360,823	0.0
3.06 Unit Investment Trusts.....	0	0.0	0	0	0	0.0
3.07 Closed-End Funds.....	0	0.0	0	0	0	0.0
3.08 Total Common Stocks.....	86,390,618	0.3	86,390,618	0	86,390,618	0.3
4. Mortgage Loans Schedule B):						
4.01 Farm Mortgages.....	0	0.0	0	0	0	0.0
4.02 Residential Mortgages.....	0	0.0	0	0	0	0.0
4.03 Commercial Mortgages.....	3,550,387,733	14.0	3,550,387,733	0	3,550,387,733	14.0
4.04 Mezzanine Real Estate Loans.....	0	0.0	0	0	0	0.0
4.05 Total Valuation Allowance.....	0	0.0	0	0	0	0.0
4.06 Total Mortgage Loans.....	3,550,387,733	14.0	3,550,387,733	0	3,550,387,733	14.0
5. Real Estate (Schedule A):						
5.01 Properties Occupied by Company.....	0	0.0	0	0	0	0.0
5.02 Properties Held for Production of Income.....	0	0.0	0	0	0	0.0
5.03 Properties Held for Sale.....	0	0.0	0	0	0	0.0
5.04 Total Real Estate.....	0	0.0	0	0	0	0.0
6. Cash, Cash Equivalents, and Short-Term Investments::						
6.01 Cash (Schedule E, Part 1).....	18,604,824	0.1	18,604,824	0	18,604,824	0.1
6.02 Cash Equivalents (Schedule E, Part 2).....	44,900,000	0.2	44,900,000	0	44,900,000	0.2
6.03 Short-Term Investments (Schedule DA).....	0	0.0	0	0	0	0.0
6.04 Total Cash, Cash Equivalents, and Short-Term Investments.....	63,504,824	0.3	63,504,824	0	63,504,824	0.3
7. Contract Loans.....	476,694,775	1.9	476,694,775	0	476,694,775	1.9
8. Derivatives (Schedule DB).....	2,700,631,557	10.7	2,700,631,557	0	2,700,631,557	10.7
9. Other Invested Assets (Schedule BA).....	1,005,163,843	4.0	1,005,163,843	0	1,005,163,843	4.0
10. Receivables for Securities.....	0	0.0	0	0	0	0.0
11. Securities Lending (Schedule DL, Part 1).....	0	0.0	0	XXX	XXX	XXX
12. Other Invested Assets (Page 2, Line 11).....	0	0.0	0	0	0	0.0
13. Total Invested Assets.....	25,305,334,803	100.0	25,305,334,803	0	25,305,334,803	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year.....		0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6).....	0	
2.2 Additional investment made after acquisition (Part 2, Column 9).....	0	0
3. Current year change in encumbrances:		
3.1 Totals, Part 1, Column 13.....	0	
3.2 Totals, Part 3, Column 11.....	0	0
4. Total gain (loss) on disposals, Part 3, Column 18.....		0
5. Deduct amounts received on disposals, Part 3, Column 15.....		0
6. Total foreign exchange change in book/adjusted carrying value:		
6.1 Totals, Part 1, Column 15.....	0	
6.2 Totals, Part 3, Column 13.....	0	0
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 Totals, Part 1, Column 12.....	0	
7.2 Totals, Part 3, Column 10.....	0	0
8. Deduct current year's depreciation:		
8.1 Totals, Part 1, Column 11.....	0	
8.2 Totals, Part 3, Column 9.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10. Deduct total nonadmitted amounts.....		0
11. Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....		3,224,899,279
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7).....	525,566,610	
2.2 Additional investment made after acquisition (Part 2, Column 8).....	44,441,945	570,008,555
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12.....	148,364	
3.2 Totals, Part 3, Column 11.....	0	148,364
4. Accrual of discount.....		0
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9.....	0	
5.2 Totals, Part 3, Column 8.....	0	0
6. Total gain (loss) on disposals, Part 3, Column 18.....		0
7. Deduct amounts received on disposals, Part 3, Column 15.....		244,668,461
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13.....	0	
9.2 Totals, Part 3, Column 13.....	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 11.....	0	
10.2 Totals, Part 3, Column 10.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		3,550,387,737
12. Total valuation allowance.....		0
13. Subtotal (Line 11 plus Line 12).....		3,550,387,737
14. Deduct total nonadmitted amounts.....		0
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		3,550,387,737

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		868,115,986
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	55,242,866	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	176,539,449	231,782,315
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....	0	
3.2	Totals, Part 3, Column 12.....	0	0
4.	Accrual of discount.....		112,112
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	351,121	
5.2	Totals, Part 3, Column 9.....	0	351,121
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(3,205,290)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		57,446,317
8.	Deduct amortization of premium and depreciation.....		25,471,980
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(88,652)	
9.2	Totals, Part 3, Column 14.....	181,010	92,358
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	9,166,463	
10.2	Totals, Part 3, Column 11.....	0	9,166,463
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,005,163,842
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,005,163,842

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		16,483,640,800
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		2,978,210,899
3.	Accrual of discount.....		13,188,640
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(1,363,250)	
4.2	Part 2, Section 1, Column 15.....	0	
4.3	Part 2, Section 2, Column 13.....	487,067	
4.4	Part 4, Column 11.....	(13,614)	(889,797)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		5,997,313
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,937,191,062
7.	Deduct amortization of premium.....		29,378,399
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	101,405	
8.2	Part 2, Section 1, Column 19.....	0	
8.3	Part 2, Section 2, Column 16.....	0	
8.4	Part 4, Column 15.....	0	101,405
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	4,215,240	
9.2	Part 2, Section 1, Column 17.....	0	
9.3	Part 2, Section 2, Column 14.....	79,005	
9.4	Part 4, Column 13.....	13,992,697	18,286,942
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5Q, Line 2.....		13,559,217
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		17,508,952,074
12.	Deduct total nonadmitted amounts.....		0
13.	Statement value at end of current period (Line 11 minus Line 12).....		17,508,952,074

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	192,729,926	210,221,535	191,521,049	192,870,206
	2. Canada.....	0	0	0	0
	3. Other Countries.....	992,073	1,174,940	991,600	1,000,000
	4. Totals.....	193,721,999	211,396,475	192,512,649	193,870,206
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	98,942,339	122,114,252	101,631,818	82,280,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	169,619,037	204,193,126	170,541,525	163,250,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,979,985,705	2,230,592,061	1,981,656,146	1,945,463,870
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	10,930,450,284	12,419,475,516	10,968,498,003	10,506,362,142
	9. Canada.....	441,968,103	516,174,688	442,579,821	427,245,173
	10. Other Countries.....	3,600,823,985	3,838,137,508	3,604,785,353	3,543,236,557
	11. Totals.....	14,973,242,372	16,773,787,712	15,015,863,177	14,476,843,872
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	17,415,511,452	19,542,083,626	17,462,205,315	16,861,707,948
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	7,050,000	8,075,710	7,050,000	
	15. Canada.....	0	0	0	
	16. Other Countries.....	0	0	0	
	17. Totals.....	7,050,000	8,075,710	7,050,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	7,050,000	8,075,710	7,050,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	86,177,232	86,177,232	85,717,137	
	21. Canada.....	0	0	0	
	22. Other Countries.....	213,387	213,387	442,735	
	23. Totals.....	86,390,619	86,390,619	86,159,872	
Parent, Subsidiaries and Affiliates	24. Totals.....	0	0	0	
	25. Total Common Stocks.....	86,390,619	86,390,619	86,159,872	
	26. Total Stocks.....	93,440,619	94,466,329	93,209,872	
	27. Total Bonds and Stocks.....	17,508,952,071	19,636,549,955	17,555,415,187	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	70,048,266	97,709,355	17,168,436	4,007,028	3,796,841	XXX	192,729,926	1.1	244,523,195	1.5	192,729,926	0
1.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals.....	70,048,266	97,709,355	17,168,436	4,007,028	3,796,841	XXX	192,729,926	1.1	244,523,195	1.5	192,729,926	0
2. All Other Governments												
2.1 NAIC 1.....	0	0	0	992,073	0	XXX	992,073	0.0	88,259,012	0.5	0	992,073
2.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	172,696,634	1.1	0	0
2.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	53,770,909	0.3	0	0
2.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	31,457,737	0.2	0	0
2.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	4,273,298	0.0	0	0
2.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals.....	0	0	0	992,073	0	XXX	992,073	0.0	350,457,590	2.1	0	992,073
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	0	0	13,639,145	55,835,286	29,467,908	XXX	98,942,339	0.6	96,546,584	0.6	98,942,339	0
3.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals.....	0	0	13,639,145	55,835,286	29,467,908	XXX	98,942,339	0.6	96,546,584	0.6	98,942,339	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	0	11,104,726	41,194,402	26,965,659	69,439,638	XXX	148,704,425	0.9	151,926,482	0.9	142,134,426	6,570,000
4.2 NAIC 2.....	0	5,585,302	0	15,329,310	0	XXX	20,914,612	0.1	20,948,473	0.1	20,914,612	0
4.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals.....	0	16,690,028	41,194,402	42,294,969	69,439,638	XXX	169,619,037	1.0	172,874,955	1.1	163,049,038	6,570,000
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	329,287,300	631,390,265	299,952,949	249,249,935	321,967,647	XXX	1,831,848,096	10.5	2,073,290,298	12.7	1,781,854,105	49,993,992
5.2 NAIC 2.....	0	0	37,885,953	52,177,582	52,764,574	XXX	142,828,109	0.8	177,995,234	1.1	105,974,535	36,853,574
5.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6.....	0	0	0	0	5,309,500	XXX	5,309,500	0.0	6,672,750	0.0	5,309,500	0
5.7 Totals.....	329,287,300	631,390,265	337,838,902	301,427,517	380,041,721	XXX	1,979,985,705	11.4	2,257,958,282	13.8	1,893,138,140	86,847,566

SIO5

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	312,516,963	1,234,199,480	1,353,987,738	1,143,736,354	2,657,191,218	XXX	6,701,631,753	38.5	6,698,730,826	40.9	3,044,365,688	3,657,266,059
6.2 NAIC 2.....	232,652,651	1,696,772,068	1,111,636,943	1,012,239,781	3,072,997,572	XXX	7,126,299,015	40.9	5,796,151,612	35.4	5,122,713,708	2,003,585,307
6.3 NAIC 3.....	21,071,152	270,618,416	120,142,270	93,240,506	129,594,515	XXX	634,666,859	3.6	324,381,767	2.0	410,375,601	224,291,259
6.4 NAIC 4.....	2,995,743	59,712,395	43,692,857	21,831,386	0	XXX	128,232,381	0.7	40,639,362	0.2	86,216,879	42,015,503
6.5 NAIC 5.....	488,647	4,225,208	9,945,505	365,976	127,038	XXX	15,152,374	0.1	28,677,357	0.2	13,627,697	1,524,677
6.6 NAIC 6.....	0	0	0	1,012,500	2,160,000	XXX	3,172,500	0.0	5,911,877	0.0	3,172,500	0
6.7 Totals.....	569,725,156	3,265,527,567	2,639,405,313	2,272,426,503	5,862,070,343	XXX	14,609,154,882	83.9	12,894,492,801	78.7	8,680,472,073	5,928,682,805
7. Hybrid Securities												
7.1 NAIC 1.....	0	2,497,837	10,973,556	0	0	XXX	13,471,393	0.1	13,467,202	0.1	13,471,394	0
7.2 NAIC 2.....	0	0	26,358,926	0	15,035,027	XXX	41,393,953	0.2	41,844,899	0.3	41,393,954	0
7.3 NAIC 3.....	0	0	505,212	0	10,517,714	XXX	11,022,926	0.1	11,014,589	0.1	505,212	10,517,714
7.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals.....	0	2,497,837	37,837,694	0	25,552,741	XXX	65,888,272	0.4	66,326,690	0.4	55,370,560	10,517,714
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1.....	2,569,185	6,331,111	164,000,000	0	0	XXX	172,900,296	1.0	149,684,395	0.9	0	172,900,295
10.2 NAIC 2.....	0	20,982,170	1,000,000	7,605,951	0	XXX	29,588,121	0.2	41,974,009	0.3	12,630,744	16,957,377
10.3 NAIC 3.....	0	40,339,058	5,667,171	0	0	XXX	46,006,229	0.3	47,910,266	0.3	303,889	45,702,340
10.4 NAIC 4.....	0	32,734,171	0	0	0	XXX	32,734,171	0.2	56,998,432	0.3	573,532	32,160,639
10.5 NAIC 5.....	956,352	16,014,046	0	0	0	XXX	16,970,398	0.1	3,742,973	0.0	0	16,970,398
10.6 NAIC 6.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals.....	3,525,537	116,400,556	170,667,171	7,605,951	0	XXX	298,199,215	1.7	300,310,075	1.8	13,508,165	284,691,049

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....714,421,714	.....1,983,232,774	.....1,900,916,226	.....1,480,786,335	.....3,081,863,252	.....0	.....9,161,220,301	.....52.6	.....XXX	.....XXX	.....5,273,497,878	.....3,887,722,419
11.2 NAIC 2.....	(d).....232,652,651	.....1,723,339,540	.....1,176,881,822	.....1,087,352,624	.....3,140,797,173	.....0	.....7,361,023,810	.....42.3	.....XXX	.....XXX	.....5,303,627,553	.....2,057,396,258
11.3 NAIC 3.....	(d).....21,071,152	.....310,957,474	.....126,314,653	.....93,240,506	.....140,112,229	.....0	.....691,696,014	.....4.0	.....XXX	.....XXX	.....411,184,702	.....280,511,313
11.4 NAIC 4.....	(d).....2,995,743	.....92,446,566	.....43,692,857	.....21,831,386	.....0	.....0	.....160,966,552	.....0.9	.....XXX	.....XXX	.....86,790,411	.....74,176,142
11.5 NAIC 5.....	(d).....1,444,999	.....20,239,254	.....9,945,505	.....365,976	.....127,038	.....0	(c).....32,122,772	.....0.2	.....XXX	.....XXX	.....13,627,697	.....18,495,075
11.6 NAIC 6.....	(d).....0	.....0	.....0	.....1,012,500	.....7,469,500	.....0	(c).....8,482,000	.....0.0	.....XXX	.....XXX	.....8,482,000	.....0
11.7 Totals.....	.....972,586,259	.....4,130,215,608	.....3,257,751,063	.....2,684,589,327	.....6,370,369,192	.....0	(b).....17,415,511,449	.....100.0	.....XXX	.....XXX	.....11,097,210,241	.....6,318,301,207
11.8 Line 11.7 as a % of Col. 7.....	.....5.6	.....23.7	.....18.7	.....15.4	.....36.6	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....63.7	.....36.3
12. Total Bonds Prior Year												
12.1 NAIC 1.....	.....525,412,628	.....2,036,427,960	.....2,276,673,069	.....1,709,112,411	.....2,968,801,927	.....0	.....XXX	.....XXX	.....9,516,427,995	.....58.1	.....5,692,989,456	.....3,823,438,548
12.2 NAIC 2.....	.....187,758,394	.....1,838,713,465	.....1,370,501,407	.....617,173,094	.....2,237,464,501	.....0	.....XXX	.....XXX	.....6,251,610,861	.....38.2	.....4,468,925,875	.....1,782,684,985
12.3 NAIC 3.....	.....9,966,204	.....197,059,767	.....146,780,422	.....35,921,593	.....47,349,545	.....0	.....XXX	.....XXX	.....437,077,531	.....2.7	.....278,643,999	.....158,433,530
12.4 NAIC 4.....	.....0	.....95,822,658	.....20,003,681	.....7,170,763	.....6,098,428	.....0	.....XXX	.....XXX	.....129,095,530	.....0.8	.....66,937,486	.....62,158,045
12.5 NAIC 5.....	.....424,000	.....5,164,475	.....2,734,019	.....3,157,427	.....25,213,707	.....0	.....XXX	.....XXX	(c).....36,693,628	.....0.2	.....31,826,155	.....4,867,473
12.6 NAIC 6.....	.....566,710	.....2,599,965	.....2,417,715	.....0	.....7,000,237	.....0	.....XXX	.....XXX	(c).....12,584,627	.....0.1	.....7,000,237	.....5,584,390
12.7 Totals.....	.....724,127,936	.....4,175,788,290	.....3,819,110,313	.....2,372,535,288	.....5,291,928,345	.....0	.....XXX	.....XXX	(b).....16,383,490,172	.....100.0	.....10,546,323,208	.....5,837,166,971
12.8 Line 12.7 as a % of Col. 9.....	.....4.4	.....25.5	.....23.3	.....14.5	.....32.3	.....0.0	.....XXX	.....XXX	.....100.0	.....XXX	.....64.4	.....35.6
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....493,899,213	.....1,038,104,678	.....659,598,785	.....732,961,751	.....2,348,933,452	.....0	.....5,273,497,879	.....30.3	.....5,692,989,456	.....34.7	.....5,273,497,879	.....XXX
13.2 NAIC 2.....	.....104,607,933	.....1,208,501,740	.....675,307,891	.....706,342,323	.....2,608,867,610	.....0	.....5,303,627,552	.....30.5	.....4,468,925,875	.....27.3	.....5,303,627,552	.....XXX
13.3 NAIC 3.....	.....13,240,368	.....143,967,345	.....70,780,624	.....72,307,928	.....110,888,441	.....0	.....411,184,701	.....2.4	.....278,643,999	.....1.7	.....411,184,701	.....XXX
13.4 NAIC 4.....	.....2,995,743	.....40,015,438	.....21,947,842	.....21,831,386	.....0	.....0	.....66,790,409	.....0.5	.....66,937,486	.....0.4	.....86,790,409	.....XXX
13.5 NAIC 5.....	.....0	.....3,851,910	.....9,775,787	.....0	.....0	.....0	.....13,627,697	.....0.1	.....31,826,155	.....0.2	.....13,627,697	.....XXX
13.6 NAIC 6.....	.....0	.....0	.....0	.....1,012,500	.....7,469,500	.....0	.....8,482,000	.....0.0	.....7,000,237	.....0.0	.....8,482,000	.....XXX
13.7 Totals.....	.....614,743,257	.....2,434,441,111	.....1,437,410,929	.....1,534,455,938	.....5,076,159,003	.....0	.....11,097,210,238	.....63.7	.....10,546,323,208	.....64.4	.....11,097,210,238	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....5.5	.....21.9	.....13.0	.....13.8	.....45.7	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....3.5	.....14.0	.....8.3	.....8.8	.....29.1	.....0.0	.....63.7	.....XXX	.....XXX	.....XXX	.....63.7	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....220,522,500	.....945,128,097	.....1,241,317,443	.....747,824,584	.....732,929,795	.....0	.....3,887,722,419	.....22.3	.....3,823,438,548	.....23.3	.....XXX	.....3,887,722,419
14.2 NAIC 2.....	.....128,044,717	.....514,837,800	.....501,573,932	.....381,010,245	.....531,929,563	.....0	.....2,057,396,257	.....11.8	.....1,782,684,985	.....10.9	.....XXX	.....2,057,396,257
14.3 NAIC 3.....	.....7,830,783	.....166,990,128	.....55,534,029	.....20,932,584	.....29,223,788	.....0	.....280,511,312	.....1.6	.....158,433,530	.....1.0	.....XXX	.....280,511,312
14.4 NAIC 4.....	.....0	.....52,431,128	.....21,745,014	.....0	.....0	.....0	.....74,176,142	.....0.4	.....62,158,045	.....0.4	.....XXX	.....74,176,142
14.5 NAIC 5.....	.....1,444,999	.....16,387,344	.....169,718	.....365,976	.....127,038	.....0	.....18,495,075	.....0.1	.....4,867,473	.....0.0	.....XXX	.....18,495,075
14.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....5,584,390	.....0.0	.....XXX	.....0
14.7 Totals.....	.....357,842,999	.....1,695,774,497	.....1,820,340,136	.....1,150,133,389	.....1,294,210,184	.....0	.....6,318,301,205	.....36.3	.....5,837,166,971	.....35.6	.....XXX	.....6,318,301,205
14.8 Line 14.7 as a % of Col. 7.....	.....5.7	.....26.8	.....28.8	.....18.2	.....20.5	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....2.19.710.56.67.40.036.3XXXXXXXXXXXX36.3

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(a) Includes \$.....4,286,861,167 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....68,952,522 current year of bonds with Z designations and \$.....26,020,734 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
 (c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations.....	2,422,248	5,566,769	0	212,574	0	.XXX	8,201,591	0.0	13,444,612	0.1	8,201,590	0
1.02 Residential Mortgage-Backed Securities.....	52,051,705	72,481,749	13,419,819	1,870,882	5,095	.XXX	139,829,250	0.8	186,925,821	1.1	139,829,250	0
1.03 Commercial Mortgage-Backed Securities.....	15,574,313	19,660,838	3,748,617	1,923,573	3,791,746	.XXX	44,699,087	0.3	44,152,762	0.3	44,699,087	0
1.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
1.05 Totals.....	70,048,266	97,709,356	17,168,436	4,007,029	3,796,841	.XXX	192,729,928	1.1	244,523,195	1.5	192,729,927	0
2. All Other Governments												
2.01 Issuer Obligations.....	0	0	0	992,073	0	.XXX	992,073	0.0	350,457,589	2.1	0	992,073
2.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
2.05 Totals.....	0	0	0	992,073	0	.XXX	992,073	0.0	350,457,589	2.1	0	992,073
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations.....	0	0	13,639,145	55,835,286	29,467,908	.XXX	98,942,339	0.6	96,546,584	0.6	98,942,339	0
3.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
3.05 Totals.....	0	0	13,639,145	55,835,286	29,467,908	.XXX	98,942,339	0.6	96,546,584	0.6	98,942,339	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations.....	0	16,690,028	41,194,402	42,294,969	69,439,638	.XXX	169,619,037	1.0	172,874,955	1.1	163,049,037	6,570,000
4.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
4.05 Totals.....	0	16,690,028	41,194,402	42,294,969	69,439,638	.XXX	169,619,037	1.0	172,874,955	1.1	163,049,037	6,570,000
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations.....	230,602	40,139,984	135,606,071	207,952,851	341,025,923	.XXX	724,955,431	4.2	755,965,604	4.6	660,122,551	64,832,880
5.02 Residential Mortgage-Backed Securities.....	305,483,979	553,076,023	176,553,205	62,107,130	18,732,943	.XXX	1,115,953,280	6.4	1,363,512,995	8.3	1,115,953,280	0
5.03 Commercial Mortgage-Backed Securities.....	23,572,718	38,174,258	25,679,626	31,367,536	20,282,855	.XXX	139,076,993	0.8	138,479,682	0.8	117,062,308	22,014,686
5.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
5.05 Totals.....	329,287,299	631,390,265	337,838,902	301,427,517	380,041,721	.XXX	1,979,985,704	11.4	2,257,958,281	13.8	1,893,138,139	86,847,566
6. Industrial and Miscellaneous (unaffiliated)												
6.01 Issuer Obligations.....	356,221,833	2,396,427,327	1,712,404,102	1,785,050,982	5,692,205,717	.XXX	11,942,309,961	68.6	10,218,646,148	62.4	8,540,664,716	3,401,645,241
6.02 Residential Mortgage-Backed Securities.....	24,626,172	31,023,668	5,284,659	1,571,948	740,168	.XXX	63,246,615	0.4	83,615,255	0.5	27,271,252	35,975,362
6.03 Commercial Mortgage-Backed Securities.....	11,993,098	108,019,640	60,032,424	76,477,224	20,876,445	.XXX	277,398,831	1.6	280,803,293	1.7	64,668,697	212,730,132
6.04 Other Loan-Backed and Structured Securities.....	176,884,053	730,056,933	861,684,129	409,326,350	148,248,012	.XXX	2,326,199,477	13.4	2,311,428,125	14.1	47,867,408	2,278,332,069
6.05 Totals.....	569,725,156	3,265,527,568	2,639,405,314	2,272,426,504	5,862,070,342	.XXX	14,609,154,884	83.9	12,894,492,821	78.7	8,680,472,073	5,928,682,804
7. Hybrid Securities												
7.01 Issuer Obligations.....	0	2,497,837	37,837,694	0	25,552,742	.XXX	65,888,273	0.4	66,326,690	0.4	55,370,559	10,517,714
7.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
7.05 Totals.....	0	2,497,837	37,837,694	0	25,552,742	.XXX	65,888,273	0.4	66,326,690	0.4	55,370,559	10,517,714
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
8.07 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired.....	3,525,537	116,400,555	170,667,171	7,605,951	0	XXX	298,199,214	1.7	300,310,074	1.8	13,508,166	284,691,049
10.03 Totals.....	3,525,537	116,400,555	170,667,171	7,605,951	0	XXX	298,199,214	1.7	300,310,074	1.8	13,508,166	284,691,049
11. Total Bonds Current Year												
11.01 Issuer Obligations.....	358,874,683	2,461,321,945	1,940,681,414	2,092,338,735	6,157,691,928	XXX	13,010,908,705	74.7	XXX	XXX	9,526,350,792	3,484,557,908
11.02 Residential Mortgage-Backed Securities.....	382,161,856	656,581,440	195,257,683	65,549,960	19,478,206	XXX	1,319,029,145	7.6	XXX	XXX	1,283,053,782	35,975,362
11.03 Commercial Mortgage-Backed Securities.....	51,140,129	165,854,736	89,460,667	109,768,333	44,951,046	XXX	461,174,911	2.6	XXX	XXX	226,430,092	234,744,818
11.04 Other Loan-Backed and Structured Securities.....	176,884,053	730,056,933	861,684,129	409,326,350	148,248,012	XXX	2,326,199,477	13.4	XXX	XXX	47,867,408	2,278,332,069
11.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans.....	3,525,537	116,400,555	170,667,171	7,605,951	0	XXX	298,199,214	1.7	XXX	XXX	13,508,166	284,691,049
11.08 Totals.....	972,586,258	4,130,215,609	3,257,751,064	2,684,589,329	6,370,369,192	0	17,415,511,452	100.0	XXX	XXX	11,097,210,240	6,318,301,206
11.09 Line 11.08 as a % of Col. 7.....	5.6	23.7	18.7	15.4	36.6	0.0	100.0	XXX	XXX	XXX	63.7	36.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations.....	295,410,643	2,580,077,668	2,288,263,387	1,515,604,369	4,994,906,115	XXX	XXX	XXX	11,674,262,182	71.3	8,641,515,204	3,032,746,974
12.02 Residential Mortgage-Backed Securities.....	239,681,649	689,278,800	425,741,632	238,186,289	41,165,701	XXX	XXX	XXX	1,634,054,071	10.0	1,592,388,232	41,665,838
12.03 Commercial Mortgage-Backed Securities.....	27,343,338	151,700,238	92,335,215	120,392,516	71,664,431	XXX	XXX	XXX	463,435,738	2.8	226,230,346	237,205,393
12.04 Other Loan-Backed and Structured Securities.....	165,026,700	677,450,637	840,739,943	483,527,832	144,683,013	XXX	XXX	XXX	2,311,428,125	14.1	52,197,691	2,259,230,434
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans.....	4,955,744	108,068,254	187,286,077	0	0	XXX	XXX	XXX	300,310,075	1.8	33,991,742	266,318,332
12.08 Totals.....	732,418,074	4,206,575,597	3,834,366,254	2,357,711,006	5,252,419,260	0	XXX	XXX	16,383,490,191	100.0	10,546,323,215	5,837,166,971
12.09 Line 12.08 as a % of Col. 9.....	4.5	25.7	23.4	14.4	32.1	0.0	XXX	XXX	100.0	XXX	64.4	35.6
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations.....	205,038,964	1,682,320,698	1,199,525,494	1,415,585,337	5,023,880,299	XXX	9,526,350,792	54.7	8,641,515,204	52.7	9,526,350,792	XXX
13.02 Residential Mortgage-Backed Securities.....	366,324,020	638,936,558	193,781,817	65,266,242	18,745,146	XXX	1,283,053,783	7.4	1,592,388,232	9.7	1,283,053,783	XXX
13.03 Commercial Mortgage-Backed Securities.....	39,932,624	83,252,698	31,205,534	38,532,309	33,506,926	XXX	226,430,091	1.3	226,230,346	1.4	226,430,091	XXX
13.04 Other Loan-Backed and Structured Securities.....	3,447,650	16,726,881	12,594,194	15,072,050	26,633	XXX	47,867,408	0.3	52,197,691	0.3	47,867,408	XXX
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans.....	0	13,204,276	303,889	0	0	XXX	13,508,165	0.1	33,991,742	0.2	13,508,165	XXX
13.08 Totals.....	614,743,258	2,434,441,111	1,437,410,928	1,534,455,938	5,076,159,004	0	11,097,210,239	63.7	10,546,323,215	64.4	11,097,210,239	XXX
13.09 Line 13.08 as a % of Col. 7.....	5.5	21.9	13.0	13.8	45.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11.....	3.5	14.0	8.3	8.8	29.1	0.0	63.7	XXX	XXX	XXX	63.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations.....	153,835,719	779,001,246	741,155,921	676,753,397	1,133,811,625	XXX	3,484,557,908	20.0	3,032,746,974	18.5	XXX	3,484,557,908
14.02 Residential Mortgage-Backed Securities.....	15,837,836	17,644,882	1,475,866	283,717	733,061	XXX	35,975,362	0.2	41,665,838	0.3	XXX	35,975,362
14.03 Commercial Mortgage-Backed Securities.....	11,207,505	82,602,037	58,255,133	71,236,024	11,444,119	XXX	234,744,818	1.3	237,205,393	1.4	XXX	234,744,818
14.04 Other Loan-Backed and Structured Securities.....	173,436,403	713,330,052	849,089,935	394,254,300	148,221,379	XXX	2,278,332,069	13.1	2,259,230,434	13.8	XXX	2,278,332,069
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
14.06 Affiliated Bank Loans.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
14.07 Unaffiliated Bank Loans.....	3,525,537	103,196,279	170,363,282	7,605,951	0	XXX	284,691,049	1.6	266,318,332	1.6	XXX	284,691,049
14.08 Totals.....	357,843,000	1,695,774,496	1,820,340,137	1,150,133,389	1,294,210,184	0	6,318,301,206	36.3	5,837,166,971	35.6	XXX	6,318,301,206
14.09 Line 14.08 as a % of Col. 7.....	5.7	26.8	28.8	18.2	20.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11.....	2.1	9.7	10.5	6.6	7.4	0.0	36.3	XXX	XXX	XXX	XXX	36.3

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	5,052,766	5,052,766	0	0	0
2. Cost of short-term investments acquired.....	0	0	0	0	0
3. Accrual of discount.....	0	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0	0
6. Deduct consideration received on disposals.....	5,052,766	5,052,766	0	0	0
7. Deduct amortization of premium.....	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year).....		453,536,003
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	358,545,848	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	3,162,083	361,707,931
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	196,984,288	
3.2	Section 2, Column 19.....	(154,618,647)	42,365,641
4.	SSAP No. 108 Adjustments.....		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22.....		114,722,138
6.	Considerations received/(paid) on terminations, Section 2, Column 15.....		405,209,018
7.	Amortization:		
7.1	Section 1, Column 19.....	0	
7.2	Section 2, Column 21.....	0	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
8.1	Section 1, Column 20.....	0	
8.2	Section 2, Column 23.....	0	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value:		
9.1	Section 1, Column 18.....	0	
9.2	Section 2, Column 20.....	0	0
10.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....		567,122,695
11.	Deduct nonadmitted assets.....		0
12.	Statement value at end of current period (Line 10 minus Line 11).....		567,122,695

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		12,645,375
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		(3,766,062)
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....	74,758	
3.12	Section 1, Column 15, prior year.....	506,265	(431,508)
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....	0	
3.14	Section 1, Column 18, prior year.....	0	(431,508)
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.....	74,758	
3.24	Section 1, Column 19, prior year plus.....	506,265	
3.25	SSAP No. 108 Adjustments.....	0	(431,507) (431,507)
3.3	Subtotal (Line 3.1 minus Line 3.2).....		(0)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		(7,422,205)
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	0	
4.22	Amount recognized (Section 2, Column 16).....	(7,422,209)	
4.23	SSAP No. 108 Adjustments.....	0	(7,422,209)
4.3	Subtotal (Line 4.1 minus Line 4.2).....		4
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 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).....		8,879,309
7.	Deduct nonadmitted assets.....		0
8.	Statement value at end of current period (Line 6 minus Line 7).....		8,879,309

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.....	567,122,704
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	8,879,288
3. Total (Line 1 plus Line 2).....	<u>576,001,992</u>
4. Part D, Section 1, Column 5.....	2,700,631,552
5. Part D, Section 1, Column 6.....	(2,124,629,560)
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>(0)</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	518,980,479
8. Part B, Section 1, Column 13.....	8,879,287
9. Total (Line 7 plus Line 8).....	<u>527,859,766</u>
10. Part D, Section 1, Column 8.....	2,670,656,878
11. Part D, Section 1, Column 9.....	(2,142,797,112)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	2,397,477
14. Part B, Section 1, Column 20.....	187,000
15. Part D, Section 1, Column 11.....	2,584,477
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	0	0	0	0
2. Cost of cash equivalents acquired.....	1,590,600,000	0	1,590,600,000	0
3. Accrual of discount.....	0	0	0	0
4. Unrealized valuation increase (decrease).....	0	0	0	0
5. Total gain (loss) on disposals.....	0	0	0	0
6. Deduct consideration received on disposals.....	1,545,700,000	0	1,545,700,000	0
7. Deduct amortization of premium.....	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	44,900,000	0	44,900,000	0
11. Deduct total nonadmitted amounts.....	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	44,900,000	0	44,900,000	0

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

SCHEDULES

OF THE

**Life Insurance Company of the
Southwest**

Of

Addison

in the state of TX

to the Insurance Department

of the state of

For the Year Ended
December 31, 2020

2020

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Commercial Mortgages - All Other														
0210324		INWOOD	WV		02/13/2003	8.25	1,351,784	0	0	0	0	0	3,700,000	11/19/2020
0210326		NORFOLK	VA		12/18/2001	7.63	266,069	0	0	0	0	0	3,700,000	12/07/2020
0210421		CENTERVILLE	OH		02/28/2006	5.50	145,736	0	0	0	0	0	7,000,000	12/10/2020
0210430		OAK PARK	IL		12/08/2005	6.13	4,153,380	0	0	0	0	0	5,100,000	08/06/2020
0210471		LOVELAND	CO		12/20/2006	6.10	3,921,546	0	0	0	0	0	8,500,000	09/18/2020
0210487		MASON	OH		09/28/2007	6.33	2,585,902	0	0	0	0	0	3,400,000	09/21/2020
0210499		BLOOMFIELD HILLS	MI		10/03/2007	4.25	6,721,945	0	0	0	0	0	7,800,000	06/22/2020
0210544		SPOKANE	WA		09/14/2010	6.25	3,426,097	0	0	0	0	0	16,200,000	12/14/2020
0210547		HUNTINGTON BEACH	CA		10/19/2010	6.00	3,757,708	0	0	0	0	0	22,300,000	12/27/2020
0210550		KATY	TX		04/06/2011	5.50	11,052,229	0	0	0	0	0	26,500,000	09/14/2020
0210556		BUFFALO GROVE	IL		07/07/2011	5.75	4,655,161	0	0	0	0	0	6,400,000	07/31/2020
0210561		LOUISVILLE	KY		06/15/2011	5.64	9,651,204	0	0	0	0	0	18,100,000	12/11/2020
0210567		OWINGS MILLS	MD		09/23/2011	5.36	13,169,054	0	0	0	0	0	30,100,000	09/18/2020
0210568		LEXINGTON	KY		10/06/2011	4.85	7,627,355	0	0	0	0	0	19,900,000	12/17/2020
0210572		HANOVER	MD		11/01/2011	5.15	8,264,767	0	0	0	0	0	15,100,000	06/24/2020
0210576		GREENSBORO	NC		11/21/2011	4.95	12,250,000	0	0	0	0	0	24,100,000	08/13/2020
0210577		LOVELAND	CO		12/08/2011	5.15	4,871,286	0	0	0	0	0	8,100,000	12/16/2020
0210579		WATAUGA	TX		11/30/2011	4.98	13,126,589	0	0	0	0	0	27,400,000	08/14/2020
0210587		SAN DIEGO	CA		01/31/2012	4.75	9,765,972	0	0	0	0	0	32,100,000	09/14/2020
0210589		BOULDER	CO		04/11/2012	4.85	13,788,175	0	0	0	0	0	38,600,000	12/21/2020
0210591		ALBUQUERQUE	NM		03/19/2012	4.63	11,908,829	0	0	0	0	0	22,200,000	12/02/2020
0210592		PLANO	TX		04/12/2012	4.85	11,374,879	0	0	0	0	0	19,500,000	09/23/2020
0210604		WESTERVILLE	OH		08/31/2012	4.50	9,941,389	0	0	0	0	0	14,800,000	11/30/2020
0210605		MILFORD	MI		05/31/2012	4.98	3,729,802	0	0	0	0	0	10,800,000	12/03/2020
0210606		WESTERVILLE	OH		08/31/2012	4.50	10,952,378	0	0	0	0	0	18,300,000	11/18/2020
0210607		BIG BEAR LAKE	CA		07/30/2012	4.70	5,914,577	0	0	0	0	0	12,100,000	09/25/2020
0210608		DALLAS	TX		08/02/2012	4.25	11,690,305	0	0	0	0	0	21,900,000	08/14/2020
0210610		ROLLING HILLS ESTATES	CA		10/10/2012	4.20	8,682,679	0	0	0	0	0	21,100,000	08/19/2020
0210611	CF	PORTLAND	OR		09/21/2012	3.75	15,616,664	0	0	0	0	0	37,100,000	11/22/2020
0210612		MOHEGAN LAKE	NY		11/29/2012	3.95	6,042,435	0	0	0	0	0	8,900,000	11/11/2020
0210613		TULSA	OK		10/04/2012	4.05	13,518,263	0	0	0	0	0	19,300,000	12/18/2020
0210614		NASHVILLE	TN		12/11/2012	4.13	10,372,989	0	0	0	0	0	23,100,000	11/18/2020
0210617		NASHVILLE	TN		12/26/2012	4.40	11,482,611	0	0	0	0	0	23,200,000	09/01/2020
0210618		BELLBROOK	OH		12/26/2012	4.15	10,110,776	0	0	0	0	0	30,800,000	08/27/2020
0210619		PALM BEACH GARDENS	FL		02/11/2013	3.99	11,033,773	0	0	0	0	0	32,500,000	12/04/2020
0210624		SANDY	UT		06/03/2013	4.15	5,995,970	0	0	0	0	0	12,400,000	12/29/2020
0210626		ASHBURN	VA		06/20/2013	4.10	8,730,803	0	0	0	0	0	23,600,000	12/03/2020
0210628		ROCHESTER HILLS	MI		05/28/2013	3.65	5,111,203	0	0	0	0	0	24,300,000	10/27/2020
0210630		VERONA	WI		06/19/2013	3.88	8,909,127	0	0	0	0	0	19,700,000	09/30/2020
0210631	CF	JACKSONVILLE BEACH	FL		07/01/2013	3.88	17,137,335	0	0	0	0	0	31,700,000	12/07/2020
0210632		FULTON	MD		07/25/2013	4.25	4,920,985	0	0	0	0	0	12,500,000	12/03/2020
0210633		E SETAUKET	NY		06/27/2013	3.88	8,483,829	0	0	0	0	0	14,800,000	09/25/2020
0210635		GARDEN CITY	NY		07/31/2013	3.85	7,648,351	0	0	0	0	0	10,600,000	07/23/2020
0210636		DENVER	CO		07/31/2013	3.63	14,000,000	0	0	0	0	0	38,500,000	11/22/2020

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1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	9 Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210639		MORRISVILLE	NC		08/22/2013	3.95	10,416,787	0	0	0	0	0	15,700,000	09/22/2020
0210640	CF	SHELBY TOWNSHIP	MI		08/29/2013	4.32	6,485,690	0	0	0	0	0	20,600,000	12/15/2020
0210645		BRECKSVILLE	OH		10/17/2013	4.69	6,839,402	0	0	0	0	0	10,900,000	12/04/2020
0210648		WAXAHACHIE	TX		01/16/2014	4.48	7,000,000	0	0	0	0	0	20,200,000	10/17/2020
0210649		DECATUR	AL		01/16/2014	4.48	7,000,000	0	0	0	0	0	14,100,000	09/17/2020
0210650		NEWBURGH	NY		01/16/2014	4.48	5,000,000	0	0	0	0	0	7,600,000	09/17/2020
0210651		COVENTRY	RI		01/16/2014	4.48	6,000,000	0	0	0	0	0	8,100,000	11/25/2020
0210653	CF	OMAHA	NE		01/29/2014	4.50	7,606,264	0	0	0	0	0	15,800,000	12/07/2020
0210655		HUNT VALLEY	MD		05/13/2014	5.05	9,988,660	0	0	0	0	0	18,600,000	11/30/2020
0210656		TIMONIUM	MD		05/13/2014	5.05	11,173,755	0	0	0	0	0	25,100,000	10/25/2020
0210658		FORT COLLINS	CO		03/20/2014	4.95	6,668,635	0	0	0	0	0	10,900,000	12/04/2020
0210659		FORT COLLINS	CO		03/20/2014	4.95	1,720,938	0	0	0	0	0	2,400,000	12/01/2020
0210661		HINSDALE	IL		06/26/2014	4.43	6,611,063	0	0	0	0	0	10,800,000	12/08/2020
0210662		FULTON	MD		06/27/2014	4.75	4,217,314	0	0	0	0	0	9,000,000	11/27/2020
0210663		DELAFIELD	WI		07/24/2014	4.40	6,620,390	0	0	0	0	0	10,800,000	12/17/2020
0210664	CF	GREENWICH	CT		07/31/2014	4.50	10,834,504	0	0	0	0	0	15,700,000	12/27/2020
0210665		GARDEN CITY	NY		07/30/2014	4.20	8,794,474	0	0	0	0	0	15,500,000	11/18/2020
0210666		MT PLEASANT	SC		08/28/2014	4.45	14,829,451	0	0	0	0	0	23,200,000	11/25/2020
0210667		CHAPEL HILL	NC		08/27/2014	4.34	7,951,037	0	0	0	0	0	8,300,000	07/02/2020
0210668		DENVER	CO		09/18/2014	4.14	12,000,000	0	0	0	0	0	25,500,000	12/30/2020
0210669		MEQUON	WI		09/30/2014	4.50	3,172,889	0	0	0	0	0	5,400,000	11/25/2020
0210670		FRANKLIN	WI		09/30/2014	4.50	4,018,993	0	0	0	0	0	8,000,000	11/27/2020
0210671		WAUNAKEE	WI		09/30/2014	4.50	3,638,246	0	0	0	0	0	8,000,000	11/27/2020
0210672	CF	SAN DIEGO	CA		09/02/2014	3.80	16,602,995	0	0	0	0	0	26,200,000	10/02/2020
0210674		BALA CYNWYD	PA		12/05/2014	4.10	9,112,317	0	0	0	0	0	11,500,000	11/25/2020
0210676		BETHESDA	MD		11/10/2014	4.10	10,500,000	0	0	0	0	0	23,000,000	09/04/2020
0210677	CF	WAYZATA	MN		12/03/2014	3.99	15,468,797	0	0	0	0	0	27,700,000	12/22/2020
0210678		VISTA	CA		12/10/2014	4.30	9,565,712	0	0	0	0	0	22,200,000	05/19/2020
0210679		NEEDHAM	MA		12/12/2014	4.30	6,849,827	0	0	0	0	0	15,800,000	09/17/2020
0210680	CF	OWASSO	OK		12/15/2014	4.17	17,753,420	0	0	0	0	0	25,000,000	12/22/2020
0210681		ORADELL	NJ		12/23/2014	4.30	14,682,255	0	0	0	0	0	16,400,000	06/15/2020
0210682		GERMANTOWN	MD		03/30/2015	3.85	10,830,640	0	0	0	0	0	14,100,000	12/02/2020
0210683	CF	LAWRENCEVILLE	GA		04/29/2015	3.94	15,593,606	0	0	0	0	0	28,400,000	07/28/2020
0210684		FULTON	MD		05/13/2015	3.80	4,863,870	0	0	0	0	0	11,400,000	11/18/2020
0210685	CF	WHITE MARSH	MD		05/28/2015	3.95	15,148,379	0	0	0	0	0	32,000,000	11/25/2020
0210686		KNOXVILLE	TN		05/28/2015	4.12	9,853,067	0	0	0	0	0	16,500,000	12/21/2020
0210687		SAN DIEGO	CA		06/15/2015	3.90	8,493,368	0	0	0	0	0	21,400,000	09/23/2020
0210688		FAIRFIELD	CT		06/29/2015	3.85	7,145,934	0	0	0	0	0	10,100,000	12/28/2020
0210689	CF	ROCKVILLE	MD		05/11/2015	3.80	21,463,628	0	0	0	0	0	38,100,000	12/13/2020
0210690		W DES MOINES	IA		07/17/2015	3.81	12,343,086	0	0	0	0	0	17,500,000	12/17/2020
0210691	CF	NEWPORT BEACH	CA		06/18/2015	3.70	13,556,084	0	0	0	0	0	39,900,000	11/27/2020
0210692		EL CAJON	CA		07/23/2015	3.85	10,000,000	0	0	0	0	0	23,100,000	08/21/2020
0210693	CF	SCOTTSDALE	AZ		10/05/2015	4.18	22,390,414	0	0	0	0	0	37,500,000	08/31/2020
0210694		LINCOLN	NE		08/25/2015	3.82	13,345,327	0	0	0	0	0	32,300,000	12/03/2020

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1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210695	CF	BOULDER	CO		08/31/2015	3.95	30,340,814	0	0	0	0	0	46,900,000	12/21/2020
0210696	CF	BLOOMINGTON	MN		08/13/2015	4.32	32,181,898	0	0	0	0	0	46,700,000	12/13/2020
0210697	CF	EDEN PRAIRIE	MN		10/05/2015	4.20	17,265,059	0	0	0	0	0	35,500,000	08/21/2020
0210698	CF	MURRAY	UT		10/02/2015	4.25	20,807,612	0	0	0	0	0	32,900,000	12/27/2020
0210699		BRUNSWICK	OH		10/14/2015	4.26	10,651,585	0	0	0	0	0	14,800,000	06/22/2020
0210700		ST LOUIS	MO		10/08/2015	4.34	6,115,340	0	0	0	0	0	10,700,000	11/27/2020
0210701		DES PERES	MO		10/21/2015	4.20	15,304,017	0	0	0	0	0	21,400,000	12/17/2020
0210702		CHESTERFIELD	MO		11/03/2015	4.24	9,515,407	0	0	0	0	0	14,000,000	12/01/2020
0210703	CF	WHITE MARSH	MD		10/28/2015	4.40	14,434,391	0	0	0	0	0	22,400,000	12/13/2020
0210704	CF	SUNSET HILLS	MO		11/17/2015	3.90	50,000,000	0	0	0	0	0	83,800,000	12/15/2020
0210705	CF	CARY	NC		12/11/2015	3.95	20,000,000	0	0	0	0	0	36,500,000	12/13/2020
0210706		CHARLESTON	SC		12/11/2015	3.85	9,000,000	0	0	0	0	0	16,500,000	09/04/2020
0210707	CF	NILES	IL		12/11/2015	3.95	22,000,000	0	0	0	0	0	34,300,000	12/07/2020
0210708	CF	INDEPENDENCE	OH		01/06/2016	4.25	17,192,377	0	0	0	0	0	22,800,000	08/10/2020
0210709		URBANDALE	IA		01/22/2016	4.20	12,841,934	0	0	0	0	0	20,600,000	12/11/2020
0210710	CF	COLLIERVILLE	TN		01/14/2016	4.22	26,067,148	0	0	0	0	0	38,600,000	12/22/2020
0210711	CF	BALTIMORE	MD		12/30/2015	4.45	50,000,000	0	0	0	0	0	87,200,000	09/22/2020
0210712	CF	BOSTON	MA		03/09/2016	3.95	50,000,000	0	0	0	0	0	134,600,000	12/13/2020
0210713	CF	PORTLAND	OR		03/25/2016	3.80	40,000,000	0	0	0	0	0	72,900,000	12/28/2020
0210714	CF	CHEVY CHASE	MD		05/10/2016	3.70	18,500,000	0	0	0	0	0	27,000,000	08/25/2020
0210720		MADISON	WI		06/20/2016	3.80	9,139,963	0	0	0	0	0	15,500,000	10/26/2020
0210722	CF	GRANITE BAY	CA		06/30/2016	3.63	15,900,000	0	0	0	0	0	24,900,000	12/04/2020
0210724		KANSAS CITY	MO		06/30/2016	3.91	9,748,278	0	0	0	0	0	13,600,000	12/17/2020
0210725	CF	URBANDALE	IA		09/01/2016	3.90	26,130,241	0	0	0	0	0	39,500,000	12/07/2020
0210727	CF	CHICAGO	IL		09/21/2016	3.00	15,425,587	0	0	0	0	0	30,200,000	12/07/2020
0210728		SCOTTSDALE	AZ		09/01/2016	3.54	13,287,457	0	0	0	0	0	32,500,000	08/05/2020
0210729	CF	OLNEY	MD		09/08/2016	3.45	16,500,000	0	0	0	0	0	30,100,000	08/05/2020
0210730		THE COLONY	TX		10/06/2016	2.00	28,000,000	0	0	0	0	0	53,000,000	12/29/2020
0210732	CF	CHARLOTTE	NC		08/26/2016	3.10	38,000,000	0	0	0	0	0	76,000,000	12/29/2020
0210733	CF	HOMEWOOD	AL		08/30/2016	3.52	29,923,419	0	0	0	0	0	45,200,000	09/22/2020
0210734		JACKSONVILLE	FL		10/14/2016	3.70	9,170,279	0	0	0	0	0	10,300,000	12/22/2020
0210736	CF	ALLEN	TX		10/19/2016	3.25	24,000,000	0	0	0	0	0	57,500,000	12/14/2020
0210737	CF	FORT MILL	SC		10/25/2016	3.68	28,274,867	0	0	0	0	0	46,400,000	09/21/2020
0210738	CF	SANTA CLARA	CA		11/08/2016	3.04	48,500,000	0	0	0	0	0	82,300,000	12/31/2020
0210740	CF	DENTON	TX		11/01/2016	3.44	32,530,000	0	0	0	0	0	61,400,000	12/07/2020
0210741	CF	PHOENIX	AZ		11/15/2016	3.18	18,452,500	0	0	0	0	0	30,300,000	09/25/2020
0210742	CF	KANSAS CITY	MO		12/09/2016	3.22	25,000,000	0	0	0	0	0	50,700,000	12/29/2020
0210743		MINNEAPOLIS	MN		11/21/2016	3.41	12,000,000	0	0	0	0	0	18,600,000	08/25/2020
0210745	CF	CAMBRIDGE	MA		11/14/2016	3.48	23,000,000	0	0	0	0	0	43,500,000	08/31/2020
0210746		SALT LAKE CITY	UT		01/23/2017	3.79	10,810,969	0	0	0	0	0	27,300,000	12/15/2020
0210747		BOSTON	MA		01/17/2017	3.86	12,562,947	0	0	0	0	0	32,100,000	12/07/2020
0210748		CONCORD	NH		05/01/2017	4.03	6,374,000	0	0	0	0	0	22,900,000	12/07/2020
0210749		CONCORD	NH		05/01/2017	4.03	13,385,423	0	0	0	0	0	35,800,000	12/07/2020
0210750		SHAKER HEIGHTS	OH		05/25/2017	4.65	9,981,763	0	0	0	0	0	13,800,000	12/19/2020
0210751		ASHBURN	VA		05/23/2017	4.64	12,871,384	0	0	0	0	0	24,900,000	12/28/2020

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1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210754		SAN JOSE	CA		07/13/2017	3.75	10,300,000	0	0	0	0	0	19,500,000	12/29/2020
0210755		FULLERTON	CA		07/13/2017	3.75	3,500,000	0	0	0	0	0	7,700,000	12/29/2020
0210756	CF	CENTREVILLE	VA		09/01/2017	3.88	19,250,000	0	0	0	0	0	29,100,000	09/25/2020
0210757	CF	PAPILLION	NE		08/30/2017	3.95	20,671,459	0	0	0	0	0	30,400,000	12/07/2020
0210758		WESTON	FL		08/23/2017	1.90	40,500,000	0	0	0	0	0	88,000,000	06/15/2020
0210759		SALT LAKE CITY	UT		08/29/2017	4.13	11,736,083	0	0	0	0	0	18,100,000	08/27/2020
0210760	CF	REDMOND	WA		11/08/2017	4.12	16,829,964	0	0	0	0	0	28,700,000	09/22/2020
0210761	CF	LIMERICK TOWNSHIP	PA		09/28/2017	4.06	27,397,819	0	0	0	0	0	44,700,000	12/03/2020
0210762	CF	OXFORD	OH		11/01/2017	3.83	17,745,611	0	0	0	0	0	26,100,000	09/22/2020
0210763	CF	LOS ANGELES	CA		01/11/2018	3.64	19,133,377	0	0	0	0	0	71,500,000	12/29/2020
0210765	CF	POOLER	GA		01/12/2018	4.05	27,500,000	0	0	0	0	0	39,000,000	12/31/2020
0210766		DENVER	CO		12/18/2017	4.00	11,643,258	0	0	0	0	0	17,200,000	08/19/2020
0210767	CF	HAVERSTRAW	NY		12/22/2017	4.14	16,656,317	0	0	0	0	0	31,900,000	11/27/2020
0210768		GIG HARBOR	WA		05/07/2018	2.15	32,500,000	0	0	0	0	0	53,600,000	12/28/2020
0210769	CF	LAWRENCEVILLE	GA		12/15/2017	3.67	27,000,000	0	0	0	0	0	47,900,000	06/15/2020
0210781		HARTLAND	WI		03/30/2018	4.28	9,059,563	0	0	0	0	0	13,600,000	12/28/2020
0210782		ELLCOTT CITY	MD		03/09/2018	3.86	12,806,926	0	0	0	0	0	23,700,000	11/30/2020
0210783	CF	SAN DIEGO	CA		04/12/2018	4.18	18,761,615	0	0	0	0	0	35,500,000	12/04/2020
0210784	CF	SALT LAKE CITY	UT		04/23/2018	4.00	20,792,283	0	0	0	0	0	36,600,000	09/03/2020
0210785		GREAT NECK	NY		05/09/2018	4.17	14,000,000	0	0	0	0	0	24,900,000	12/06/2020
0210786		SANTA MONICA	CA		06/08/2018	4.15	11,279,336	0	0	0	0	0	26,600,000	08/19/2020
0210787	CF	AUBURN	AL		05/23/2018	4.08	31,850,000	0	0	0	0	0	44,300,000	08/06/2020
0210788	CF	PHOENIX	AZ		05/21/2018	4.04	21,795,000	0	0	0	0	0	35,500,000	12/28/2020
0210789		BRASELTON	GA		05/09/2018	4.15	8,000,000	0	0	0	0	0	14,700,000	09/09/2020
0210790		BEAVERTON	OR		06/26/2018	3.96	6,417,546	0	0	0	0	0	15,000,000	08/25/2020
0210791		WILSONVILLE	OR		06/26/2018	3.90	13,161,274	0	0	0	0	0	28,000,000	08/13/2020
0210792		PORTLAND	OR		07/02/2018	4.28	1,390,000	0	0	0	0	0	5,200,000	11/18/2020
0210793		PORTLAND	OR		07/02/2018	4.28	4,500,000	0	0	0	0	0	15,800,000	11/18/2020
0210794		PORTLAND	OR		07/02/2018	4.28	4,690,000	0	0	0	0	0	18,500,000	12/07/2020
0210795		CLACKAMAS	OR		07/02/2018	4.28	7,650,000	0	0	0	0	0	29,300,000	12/07/2020
0210796		STAMFORD	CT		07/11/2018	4.48	7,667,233	0	0	0	0	0	12,900,000	12/07/2020
0210797		OMAHA	NE		06/15/2018	4.39	13,214,376	0	0	0	0	0	18,400,000	12/10/2020
0210798		ANNAPOLIS	MD		07/10/2018	4.63	10,424,133	0	0	0	0	0	15,900,000	12/28/2020
0210799	CF	SCOTTSDALE	AZ		06/26/2018	4.43	24,904,444	0	0	0	0	0	41,000,000	08/31/2020
0210800	CF	NEW ALBANY	OH		07/19/2018	4.45	30,756,593	0	0	0	0	0	42,900,000	12/22/2020
0210801		ENGLEWOOD	CO		08/03/2018	2.15	14,000,000	0	0	0	0	0	20,000,000	12/21/2020
0210803		DALLAS	TX		12/30/2008	4.95	3,647,953	0	0	0	0	0	9,000,000	12/06/2020
0210804		DALLAS	TX		12/30/2008	4.95	9,119,897	0	0	0	0	0	24,300,000	12/06/2020
0210805		CHANDLER	AZ		11/01/2018	1.95	24,800,000	0	0	0	0	0	46,200,000	12/30/2020
0210806		TOLLESON	AZ		09/28/2018	4.37	7,350,000	0	0	0	0	0	13,500,000	10/26/2020
0210807		GRAPEVINE	TX		10/12/2018	4.37	5,930,000	0	0	0	0	0	9,700,000	11/23/2020
0210808		LITHIA SPRINGS	GA		10/12/2018	4.37	8,920,000	0	0	0	0	0	17,700,000	10/23/2020
0210809		POMONA	CA		11/07/2018	4.38	7,071,234	0	0	0	0	0	12,500,000	11/23/2020
0210811	CF	PHILADELPHIA	PA		12/20/2018	4.51	55,000,000	0	0	0	0	0	172,200,000	12/06/2020

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Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
0210813	CF	LENEXA	KS		01/28/2019	4.75	13,728,296	0	0	0	0	0	20,200,000	06/22/2020
0210815		ST PAUL	MN		04/09/2019	4.68	8,372,485	0	0	0	0	0	12,500,000	11/30/2020
0210818		FORT WORTH	TX		02/27/2019	4.13	7,500,000	0	0	0	0	0	15,000,000	09/30/2020
0210819		LOUISVILLE	KY		05/01/2019	4.10	9,471,713	0	0	0	0	0	30,000,000	12/07/2020
0210820	CF	EDEN PRAIRIE	MN		03/07/2019	4.39	10,750,000	0	0	0	0	0	16,000,000	11/27/2020
0210821		DALLAS	TX		04/01/2019	3.96	37,000,000	0	0	0	0	0	70,900,000	09/18/2020
0210828		GARNER	NC		06/07/2019	3.96	8,660,893	0	0	0	0	0	17,000,000	12/15/2020
0210829		SO WINDSOR	CT		10/31/2019	4.36	22,435,914	0	0	0	0	0	33,000,000	10/01/2019
0210831		HIGHLANDS PARK	CO		07/29/2019	3.65	19,498,110	0	0	0	0	0	34,200,000	06/27/2019
0210832		PORTLAND	OR		09/26/2019	3.15	16,000,000	0	0	0	0	0	34,750,000	08/28/2019
0210833		SEATTLE	WA		12/05/2019	3.15	12,500,000	0	0	0	0	0	29,200,000	09/05/2019
0210834		OMAHA	NE		10/30/2019	3.25	12,500,000	0	0	0	0	0	20,000,000	09/24/2019
0210835		CHARLOTTE	NC		11/18/2019	3.35	21,000,000	0	0	0	0	0	37,700,000	10/07/2019
0210836		MATHEWS	NC		11/18/2019	3.35	19,000,000	0	0	0	0	0	30,300,000	10/07/2019
0210837		HALTOM CITY	TX		01/10/2020	3.30	15,226,012	0	0	0	0	0	28,730,000	11/05/2019
0210838		CARROLLTON	TX		12/17/2019	3.20	23,375,000	0	0	0	0	0	41,500,000	11/14/2019
0210839		COMPTON	CA		12/18/2019	3.20	8,000,000	0	0	0	0	0	26,100,000	11/26/2019
0210840		FAIRFIELD	CT		02/05/2020	3.47	5,700,000	0	0	0	0	0	22,500,000	12/12/2019
0210841		FAIRFIELD	CT		01/30/2020	3.47	3,000,000	0	0	0	0	0	19,300,000	12/07/2019
0210842		FAIRFIELD	CT		01/30/2020	3.47	2,500,000	0	0	0	0	0	6,500,000	12/09/2019
0210843		MINNEAPOLIS	MN		01/07/2020	3.10	23,850,000	0	0	0	0	0	56,300,000	12/12/2019
0210844		SAN ANTONIO	TX		02/20/2020	3.28	14,535,567	0	0	0	0	0	28,000,000	12/26/2019
0210845		MADISON	WI		03/31/2020	3.68	13,000,000	0	0	0	0	0	19,900,000	01/28/2020
0210846		MINNEAPOLIS	MN		03/03/2020	3.40	30,300,000	0	0	0	0	0	50,600,000	02/24/2020
0210847		FARMINGTON	UT		04/14/2020	3.25	10,280,393	0	0	0	0	0	23,950,000	03/03/2020
0210848		PLANO	TX		04/22/2020	3.40	7,909,548	0	0	0	0	0	13,100,000	02/24/2020
0210849		COLUMBIA	MD		03/27/2020	3.00	23,500,000	0	0	0	0	0	42,800,000	03/10/2020
0210850		HEBRON	KY		03/26/2020	3.33	12,900,000	0	0	0	0	0	20,700,000	03/10/2020
0210853		GLEN BURNIE	MD		05/04/2020	3.45	9,851,408	0	0	0	0	0	15,000,000	03/20/2020
0210854		LINCOLN	NE		05/11/2020	3.25	12,040,455	0	0	0	0	0	16,690,000	03/31/2020
0210856		DALLAS	TX		05/11/2020	3.00	10,000,000	0	0	0	0	0	18,500,000	04/20/2020
0210857		BALTIMORE	MD		06/02/2020	3.15	12,900,000	0	0	0	0	0	18,820,000	03/25/2020
0210858		MINT HILL	NC		10/13/2020	3.25	11,250,000	0	0	0	0	0	18,500,000	09/06/2020
0210859		WESLEY CHAPEL	NC		10/13/2020	3.25	13,750,000	0	0	0	0	0	21,800,000	09/06/2020
0210860		BUFORD	GA		10/02/2020	3.25	17,500,000	0	0	0	0	0	33,000,000	09/04/2020
0210861		GARDENA	CA		11/10/2020	2.90	21,000,000	0	0	0	0	0	37,350,000	10/05/2020
0210862		PARLIN	NJ		10/15/2020	3.06	45,439,391	0	0	0	0	0	83,400,000	09/25/2020
0210863		FULTON	MD		11/02/2020	2.98	13,170,321	0	0	0	0	0	19,400,000	09/29/2020
0210864		KATY	TX		10/06/2020	3.00	20,000,000	0	0	0	0	0	57,400,000	09/28/2020
0210865		KYLE	TX		11/05/2020	3.15	15,968,615	0	0	0	0	0	26,700,000	10/05/2020
0210866		KYLE	TX		11/05/2020	3.15	25,200,470	0	0	0	0	0	38,800,000	10/05/2020
0210867		WALLINGFORD	CT		11/23/2020	3.54	36,400,000	0	0	0	0	0	54,500,000	11/12/2020
0210868		RANCHO CUCAMONGA	CA		12/08/2020	3.49	12,210,000	0	0	0	0	0	21,700,000	10/29/2020
0210869		ST LOUIS	MO		11/23/2020	2.89	28,050,000	0	0	0	0	0	42,500,000	10/01/2020

E04.4

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
0210870		CHARLOTTE	NC		12/30/2020	3.35	12,750,000	0	0	0	0	0	18,500,000	11/16/2020	
0210872		NAPERVILLE	IL		12/28/2020	3.38	23,000,000	0	0	0	0	0	36,700,000	12/04/2020	
0210877		SCHAUMBURG	IL		12/22/2020	3.00	14,370,000	0	0	0	0	0	21,700,000	12/07/2020	
0290010		LONG ISLAND CITY	NY		09/29/2020	4.00	5,000,000	0	0	0	0	0	8,668,731	08/18/2020	
210578A	CF	KENNESAW	GA		10/31/2011	5.10	14,905,769	0	0	0	0	0	31,006,580	09/18/2020	
210578B	CF	KENNESAW	GA		11/20/2017	5.20	3,746,624	0	0	0	0	0	7,793,420	09/18/2020	
210622A	CF	LA JOLLA	CA		02/15/2013	4.00	16,341,219	0	0	0	0	0	35,500,000	10/02/2020	
210622B	CF	LA JOLLA	CA		06/05/2018	6.00	4,839,310	0	0	0	0	0	8,075,945	10/02/2020	
210634A	CF	E LONGMEADOW	MA		06/27/2013	3.75	16,272,339	0	0	0	0	0	22,512,542	09/17/2020	
210634B	CF	E LONGMEADOW	MA		08/16/2017	5.33	2,810,416	0	0	0	0	0	3,887,458	09/17/2020	
210673A	CF	ST LOUIS	MO		10/09/2014	4.10	21,189,160	0	0	0	0	0	31,916,501	10/01/2020	
210673B	CF	ST LOUIS	MO		05/15/2019	6.00	4,906,484	0	0	0	0	0	7,383,499	10/01/2020	
210715A	CF	SEATTLE	WA		06/03/2016	3.82	19,500,000	0	0	0	0	0	38,124,490	09/30/2020	
210715B	CF	SEATTLE	WA		03/15/2019	6.06	5,000,000	0	0	0	0	0	9,775,510	09/30/2020	
210753A		EDINA	MN		09/01/2017	3.70	12,631,783	0	0	0	0	0	27,287,625	11/30/2020	
210753B		EDINA	MN		04/09/2019	4.68	3,894,193	0	0	0	0	0	8,412,375	11/30/2020	
210802A	CF	TULSA	OK		09/12/2018	4.25	24,653,572	0	0	0	0	0	41,900,000	09/17/2020	
210802B	CF	TULSA	OK		09/12/2018	6.50	3,087,267	0	0	0	0	0	4,635,393	09/17/2020	
210810A	CF	PHOENIXVILLE	PA		11/29/2018	4.36	23,819,495	0	0	0	0	0	46,800,000	09/30/2020	
210810B	CF	PHOENIXVILLE	PA		11/29/2018	6.22	5,715,112	0	0	0	0	0	9,016,800	09/30/2020	
210812A	CF	OVERLAND PARK	KS		12/10/2018	4.50	21,046,213	0	0	0	0	0	39,300,000	10/08/2020	
210812B	CF	OVERLAND PARK	KS		12/10/2018	6.51	7,747,120	0	0	0	0	0	10,524,525	10/08/2020	
210814A	CF	MAPLE VALLEY	WA		01/03/2019	4.50	20,500,000	0	0	0	0	0	37,400,000	10/01/2020	
210814B	CF	MAPLE VALLEY	WA		01/03/2019	5.35	5,500,000	0	0	0	0	0	7,911,538	10/01/2020	
210816A		NEW ALBANY	OH		02/13/2019	4.60	16,890,000	0	0	0	0	0	30,400,000	12/04/2020	
210816B		NEW ALBANY	OH		02/13/2019	5.32	5,610,000	0	0	0	0	0	7,579,733	12/04/2020	
210817A	CF	SANDY SPRINGS	GA		02/07/2019	4.80	12,483,874	0	0	0	0	0	24,700,000	10/02/2020	
210817B	CF	SANDY SPRINGS	GA		02/07/2019	7.15	3,891,945	0	0	0	0	0	5,811,765	10/02/2020	
210826C		JACKSONVILLE	FL		08/23/2019	5.00	7,361,238	0	0	0	0	0	25,350,000	02/08/2019	
210851C		OLIVE BRANCH	MS		07/29/2020	5.00	6,782,618	0	0	0	148,364	0	29,450,000	01/17/2020	
210852C		DENTON	TX		03/05/2020	5.00	12,394,309	0	0	0	0	0	37,200,000	01/17/2020	
0599999		Total - Mortgages in Good Standing - Commercial Mortgages - All Other						3,550,387,733	0	0	0	148,364	0	6,743,314,430	XXX
0899999		Total - Mortgages in Good Standing						3,550,387,733	0	0	0	148,364	0	6,743,314,430	XXX
3399999		Totals						3,550,387,733	0	0	0	148,364	0	6,743,314,430	XXX

E04.5

- General Interrogatory:
1. Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 2. Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
 4. Mortgages in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings	
	2 City	3 State							
Mortgages in Good Standing - Commercial Mortgages - All Other									
0210837	HALTOM CITY	TX		01/10/2020	3.30	15,600,000	0	28,730,000	
0210840	FAIRFIELD	CT		02/05/2020	3.47	5,700,000	0	22,500,000	
0210841	FAIRFIELD	CT		01/30/2020	3.47	3,000,000	0	19,300,000	
0210842	FAIRFIELD	CT		01/30/2020	3.47	2,500,000	0	6,500,000	
0210843	MINNEAPOLIS	MN		01/07/2020	3.10	23,850,000	0	56,300,000	
0210844	SAN ANTONIO	TX		02/20/2020	3.28	15,000,000	0	28,000,000	
0210845	MADISON	WI		03/31/2020	3.68	13,000,000	0	19,900,000	
0210846	MINNEAPOLIS	MN		03/03/2020	3.40	30,300,000	0	50,600,000	
0210847	FARMINGTON	UT		04/14/2020	3.25	10,500,000	0	23,950,000	
0210848	PLANO	TX		04/22/2020	3.40	8,000,000	0	13,100,000	
0210849	COLUMBIA	MD		03/27/2020	3.00	23,500,000	0	42,800,000	
0210850	HEBRON	KY		03/26/2020	3.33	12,900,000	0	20,700,000	
0210853	GLEN BURNIE	MD		05/04/2020	3.45	10,000,000	0	15,000,000	
0210854	LINCOLN	NE		05/11/2020	3.25	12,200,000	0	16,690,000	
0210856	DALLAS	TX		05/11/2020	3.00	10,000,000	0	18,500,000	
0210857	BALTIMORE	MD		06/02/2020	3.15	12,900,000	0	18,820,000	
0210858	MINT HILL	NC		10/13/2020	3.25	11,250,000	0	18,500,000	
0210859	WESLEY CHAPEL	NC		10/13/2020	3.25	13,750,000	0	21,800,000	
0210860	BUFORD	GA		10/02/2020	3.25	17,500,000	0	33,000,000	
0210861	GARDENA	CA		11/10/2020	2.90	21,000,000	0	37,350,000	
0210862	PARLIN	NJ		10/15/2020	3.06	45,500,000	0	83,400,000	
0210863	FULTON	MD		11/02/2020	2.98	13,200,000	0	19,400,000	
0210864	KATY	TX		10/06/2020	3.00	20,000,000	0	57,400,000	
0210865	KYLE	TX		11/05/2020	3.15	16,000,000	0	26,700,000	
0210866	KYLE	TX		11/05/2020	3.15	25,250,000	0	38,800,000	
0210867	WALLINGFORD	CT		11/23/2020	3.54	36,400,000	0	54,500,000	
0210868	RANCHO CUCAMONGA	CA		12/08/2020	3.49	12,210,000	0	21,700,000	
0210869	ST LOUIS	MO		11/23/2020	2.89	28,050,000	0	42,500,000	
0210870	CHARLOTTE	NC		12/30/2020	3.35	12,750,000	0	18,500,000	
0210872	NAPERVILLE	IL		12/28/2020	3.38	23,000,000	0	36,700,000	
0210877	SCHAUMBURG	IL		12/22/2020	3.00	14,370,000	0	21,700,000	
0290010	LONG ISLAND CITY	NY		09/29/2020	4.00	5,000,000	0	8,668,731	
210822C	FORT WORTH	TX		03/28/2019	5.00	0	4,753,448	27,200,000	
210823C	FORT WORTH	TX		03/28/2019	5.00	0	17,565,936	67,300,000	
210826C	JACKSONVILLE	FL		08/23/2019	5.00	0	5,303,273	25,350,000	
210851C	OLIVE BRANCH	MS		07/29/2020	5.00	127,645	6,259,336	29,450,000	
210852C	DENTON	TX		03/05/2020	5.00	1,258,965	10,559,952	37,200,000	
0599999	Total - Mortgages in Good Standing - Commercial Mortgages - All Other						525,566,610	44,441,945	1,128,508,731
0899999	Total - Mortgages in Good Standing						525,566,610	44,441,945	1,128,508,731
3399999	Totals						525,566,610	44,441,945	1,128,508,731

E05

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
Mortgages Closed by Repayment																		
0210292	VIRGINIA BEACH	VA	03/28/2001	01/22/2020		1,326,686	0	0	0	0	0	0	1,313,336	1,313,336	0	0	0	
0210411	ABERDEEN	MD	09/28/2005	07/13/2020		2,797,332	0	0	0	0	0	0	2,713,161	2,713,161	0	0	0	
0210469	GASTONIA	NC	12/11/2006	10/05/2020		1,393,343	0	0	0	0	0	0	1,358,188	1,358,188	0	0	0	
0210509	WOODLAWN	MD	01/18/2008	04/17/2020		3,285,952	0	0	0	0	0	0	3,232,507	3,232,507	0	0	0	
0210540	BRECKSVILLE	OH	08/17/2010	06/30/2020		9,721,889	0	0	0	0	0	0	9,543,545	9,543,545	0	0	0	
0210541	BRECKSVILLE	OH	08/17/2010	06/30/2020		854,341	0	0	0	0	0	0	827,967	827,967	0	0	0	
0210542	HOUSTON	TX	11/05/2010	08/31/2020		11,712,999	0	0	0	0	0	0	11,527,791	11,527,791	0	0	0	
0210548	COLUMBUS	OH	11/24/2010	03/02/2020		6,426,918	0	0	0	0	0	0	6,357,759	6,357,759	0	0	0	
0210551	W CONSHOCKEN	PA	02/07/2011	11/10/2020		9,291,142	0	0	0	0	0	0	9,085,763	9,085,763	0	0	0	
0210552	KNOXVILLE	TN	12/30/2010	10/19/2020		6,582,221	0	0	0	0	0	0	6,367,252	6,367,252	0	0	0	
0210554	CYPRESS	TX	03/03/2011	04/10/2020		10,064,020	0	0	0	0	0	0	10,064,020	10,064,020	0	0	0	
0210557	WOODLAWN	MD	03/30/2011	09/01/2020		5,509,480	0	0	0	0	0	0	5,371,106	5,371,106	0	0	0	
0210570	TULSA	OK	09/01/2011	10/16/2020		6,825,068	0	0	0	0	0	0	6,677,238	6,677,238	0	0	0	
0210573	LEXINGTON	KY	10/31/2011	08/07/2020		6,435,797	0	0	0	0	0	0	6,342,539	6,342,539	0	0	0	
0210646	FARMINGTON	UT	11/05/2013	04/14/2020		10,153,140	0	0	0	0	0	0	10,069,199	10,069,199	0	0	0	
0210652	MEDFORD	MA	02/04/2014	12/15/2020		21,783,484	0	0	0	0	0	0	21,248,250	21,248,250	0	0	0	
0210657	PLANO	TX	03/11/2014	04/22/2020		7,026,639	0	0	0	0	0	0	6,948,325	6,948,325	0	0	0	
0210752	COLUMBIA	MD	06/21/2017	03/27/2020		23,500,000	0	0	0	0	0	0	23,500,000	23,500,000	0	0	0	
0210830	DALLAS	TX	06/27/2019	12/16/2020		19,100,000	0	0	0	0	0	0	19,100,000	19,100,000	0	0	0	
210822C	FORT WORTH	TX	03/28/2019	10/28/2020		3,237,836	0	0	0	0	0	0	8,193,368	8,193,368	0	0	0	
210823C	FORT WORTH	TX	03/28/2019	10/28/2020		4,923,813	0	0	0	0	0	0	22,909,478	22,909,478	0	0	0	
0199999	Total - Mortgages Closed by Repayment						171,952,100	0	0	0	0	0	0	192,750,792	192,750,792	0	0	0
Mortgages With Partial Repayments																		
0210292	VIRGINIA BEACH	VA	03/28/2001			1,326,686	0	0	0	0	0	0	0	13,350	0	0	0	
0210324	INWOOD	WV	02/13/2003			1,482,700	0	0	0	0	0	0	0	130,916	0	0	0	
0210326	NORFOLK	VA	12/18/2001			492,964	0	0	0	0	0	0	0	226,895	0	0	0	
0210411	ABERDEEN	MD	09/28/2005			2,797,332	0	0	0	0	0	0	0	84,171	0	0	0	
0210421	CENTERVILLE	OH	02/28/2006			709,097	0	0	0	0	0	0	0	563,360	0	0	0	
0210430	OAK PARK	IL	12/08/2005			4,584,352	0	0	0	0	0	0	0	430,972	0	0	0	
0210469	GASTONIA	NC	12/11/2006			1,393,343	0	0	0	0	0	0	0	35,155	0	0	0	
0210471	LOVELAND	CO	12/20/2006			4,149,758	0	0	0	0	0	0	0	228,212	0	0	0	
0210487	MASON	OH	09/28/2007			2,728,328	0	0	0	0	0	0	0	142,425	0	0	0	
0210499	BLOOMFIELD HILLS	MI	10/03/2007			7,410,284	0	0	0	0	0	0	0	688,339	0	0	0	
0210509	WOODLAWN	MD	01/18/2008			3,285,952	0	0	0	0	0	0	0	53,445	0	0	0	
0210540	BRECKSVILLE	OH	08/17/2010			9,721,889	0	0	0	0	0	0	0	178,343	0	0	0	
0210541	BRECKSVILLE	OH	08/17/2010			854,341	0	0	0	0	0	0	0	26,374	0	0	0	
0210542	HOUSTON	TX	11/05/2010			11,712,999	0	0	0	0	0	0	0	185,209	0	0	0	
0210544	SPOKANE	WA	09/14/2010			4,014,966	0	0	0	0	0	0	0	588,869	0	0	0	
0210547	HUNTINGTON BEACH	CA	10/19/2010			3,852,881	0	0	0	0	0	0	0	95,173	0	0	0	
0210548	COLUMBUS	OH	11/24/2010			6,426,918	0	0	0	0	0	0	0	69,159	0	0	0	
0210550	KATY	TX	04/06/2011			11,499,434	0	0	0	0	0	0	0	447,205	0	0	0	
0210551	W CONSHOCKEN	PA	02/07/2011			9,291,142	0	0	0	0	0	0	0	205,379	0	0	0	

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0210552	KNOXVILLE	TN		12/30/2010		6,582,221	0	0	0	0	0	0	0	214,969	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		4,834,802	0	0	0	0	0	0	0	179,641	0	0	0
0210557	WOODLAWN	MD		03/30/2011		5,509,480	0	0	0	0	0	0	0	138,374	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		10,027,501	0	0	0	0	0	0	0	376,298	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		13,683,864	0	0	0	0	0	0	0	514,810	0	0	0
0210568	LEXINGTON	KY		10/06/2011		7,940,209	0	0	0	0	0	0	0	312,854	0	0	0
0210570	TULSA	OK		09/01/2011		6,825,068	0	0	0	0	0	0	0	147,830	0	0	0
0210572	HANOVER	MD		11/01/2011		8,591,814	0	0	0	0	0	0	0	327,047	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,435,797	0	0	0	0	0	0	0	93,259	0	0	0
0210577	LOVELAND	CO		12/08/2011		4,996,917	0	0	0	0	0	0	0	125,631	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,472,552	0	0	0	0	0	0	0	345,963	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,027,699	0	0	0	0	0	0	0	261,726	0	0	0
0210589	BOULDER	CO		04/11/2012		14,120,651	0	0	0	0	0	0	0	332,477	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		12,229,143	0	0	0	0	0	0	0	320,314	0	0	0
0210592	PLANO	TX		04/12/2012		11,670,242	0	0	0	0	0	0	0	295,362	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,205,022	0	0	0	0	0	0	0	263,634	0	0	0
0210605	MILFORD	MI		05/31/2012		4,204,037	0	0	0	0	0	0	0	474,235	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		11,242,822	0	0	0	0	0	0	0	290,444	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,068,306	0	0	0	0	0	0	0	153,729	0	0	0
0210608	DALLAS	TX		08/02/2012		12,012,461	0	0	0	0	0	0	0	322,157	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,027,972	0	0	0	0	0	0	0	345,293	0	0	0
0210611	PORTLAND	OR		09/21/2012		15,968,605	0	0	0	0	0	0	0	351,941	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,190,638	0	0	0	0	0	0	0	148,203	0	0	0
0210613	TULSA	OK		10/04/2012		13,896,140	0	0	0	0	0	0	0	377,877	0	0	0
0210614	NASHVILLE	TN		12/11/2012		10,782,950	0	0	0	0	0	0	0	409,961	0	0	0
0210617	NASHVILLE	TN		12/26/2012		11,924,082	0	0	0	0	0	0	0	441,472	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,384,965	0	0	0	0	0	0	0	274,189	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,469,882	0	0	0	0	0	0	0	436,108	0	0	0
0210624	SANDY	UT		06/03/2013		6,224,506	0	0	0	0	0	0	0	228,536	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,063,068	0	0	0	0	0	0	0	332,265	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		5,693,127	0	0	0	0	0	0	0	581,925	0	0	0
0210630	VERONA	WI		06/19/2013		9,151,195	0	0	0	0	0	0	0	242,067	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		17,603,280	0	0	0	0	0	0	0	465,945	0	0	0
0210632	FULTON	MD		07/25/2013		5,104,152	0	0	0	0	0	0	0	183,166	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,714,495	0	0	0	0	0	0	0	230,666	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		7,855,849	0	0	0	0	0	0	0	207,499	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,694,078	0	0	0	0	0	0	0	277,291	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,723,740	0	0	0	0	0	0	0	238,050	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,149,014	0	0	0	0	0	0	0	309,611	0	0	0
0210646	FARMINGTON	UT		11/05/2013		10,153,140	0	0	0	0	0	0	0	83,941	0	0	0
0210652	MEDFORD	MA		02/04/2014		21,783,484	0	0	0	0	0	0	0	535,234	0	0	0
0210653	OMAHA	NE		01/29/2014		7,871,121	0	0	0	0	0	0	0	264,857	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		10,307,358	0	0	0	0	0	0	0	318,698	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0210656	TIMONIUM	MD		05/13/2014		11,530,264	0	0	0	0	0	0	0	356,509	0	0	0
0210657	PLANO	TX		03/11/2014		7,026,639	0	0	0	0	0	0	0	78,314	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		6,854,386	0	0	0	0	0	0	0	185,751	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,768,874	0	0	0	0	0	0	0	47,936	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,766,714	0	0	0	0	0	0	0	155,651	0	0	0
0210662	FULTON	MD		06/27/2014		4,355,482	0	0	0	0	0	0	0	138,167	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,776,043	0	0	0	0	0	0	0	155,653	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,085,616	0	0	0	0	0	0	0	251,112	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		8,949,690	0	0	0	0	0	0	0	155,217	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		15,173,662	0	0	0	0	0	0	0	344,211	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,138,526	0	0	0	0	0	0	0	187,489	0	0	0
0210669	MEQUON	WI		09/30/2014		3,277,662	0	0	0	0	0	0	0	104,773	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,151,706	0	0	0	0	0	0	0	132,713	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,758,386	0	0	0	0	0	0	0	120,140	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		17,025,713	0	0	0	0	0	0	0	422,718	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,331,057	0	0	0	0	0	0	0	218,740	0	0	0
0210677	WAYZATA	MN		12/03/2014		16,002,647	0	0	0	0	0	0	0	533,850	0	0	0
0210678	VISTA	CA		12/10/2014		9,787,569	0	0	0	0	0	0	0	221,857	0	0	0
0210679	NEEDHAM	MA		12/12/2014		7,196,427	0	0	0	0	0	0	0	346,600	0	0	0
0210680	OWASSO	OK		12/15/2014		18,173,007	0	0	0	0	0	0	0	419,587	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,022,780	0	0	0	0	0	0	0	340,525	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,094,462	0	0	0	0	0	0	0	263,821	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		15,966,532	0	0	0	0	0	0	0	372,927	0	0	0
0210684	FULTON	MD		05/13/2015		5,029,151	0	0	0	0	0	0	0	165,281	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		15,654,396	0	0	0	0	0	0	0	506,017	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		10,081,348	0	0	0	0	0	0	0	228,281	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,695,532	0	0	0	0	0	0	0	202,164	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,317,277	0	0	0	0	0	0	0	171,343	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		21,984,770	0	0	0	0	0	0	0	521,142	0	0	0
0210690	W DES MOINES	IA		07/17/2015		12,639,236	0	0	0	0	0	0	0	296,150	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		14,244,819	0	0	0	0	0	0	0	688,734	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		22,877,673	0	0	0	0	0	0	0	487,259	0	0	0
0210694	LINCOLN	NE		08/25/2015		13,789,673	0	0	0	0	0	0	0	444,346	0	0	0
0210695	BOULDER	CO		08/31/2015		31,007,176	0	0	0	0	0	0	0	666,362	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		32,893,978	0	0	0	0	0	0	0	712,080	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		17,651,897	0	0	0	0	0	0	0	386,838	0	0	0
0210698	MURRAY	UT		10/02/2015		21,241,473	0	0	0	0	0	0	0	433,862	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,886,825	0	0	0	0	0	0	0	235,240	0	0	0
0210700	ST LOUIS	MO		10/08/2015		6,249,510	0	0	0	0	0	0	0	134,170	0	0	0
0210701	DES PERES	MO		10/21/2015		15,623,938	0	0	0	0	0	0	0	319,921	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,726,189	0	0	0	0	0	0	0	210,781	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		14,877,975	0	0	0	0	0	0	0	443,584	0	0	0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0210708	INDEPENDENCE	OH		01/06/2016		17,723,561	0	0	0	0	0	0	0	531,184	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,123,542	0	0	0	0	0	0	0	281,608	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		26,601,836	0	0	0	0	0	0	0	534,688	0	0	0
0210720	MADISON	WI		06/20/2016		9,347,497	0	0	0	0	0	0	0	207,534	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		10,050,875	0	0	0	0	0	0	0	302,597	0	0	0
0210725	URBANDALE	IA		09/01/2016		26,786,210	0	0	0	0	0	0	0	655,969	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,815,274	0	0	0	0	0	0	0	389,687	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		13,713,853	0	0	0	0	0	0	0	426,396	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		30,715,789	0	0	0	0	0	0	0	792,371	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,365,579	0	0	0	0	0	0	0	195,299	0	0	0
0210737	FORT MILL	SC		10/25/2016		28,915,784	0	0	0	0	0	0	0	640,918	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		11,137,965	0	0	0	0	0	0	0	326,996	0	0	0
0210747	BOSTON	MA		01/17/2017		12,805,163	0	0	0	0	0	0	0	242,216	0	0	0
0210748	CONCORD	NH		05/01/2017		6,557,869	0	0	0	0	0	0	0	183,869	0	0	0
0210749	CONCORD	NH		05/01/2017		13,771,542	0	0	0	0	0	0	0	386,119	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		10,168,764	0	0	0	0	0	0	0	187,001	0	0	0
0210751	ASHBURN	VA		05/23/2017		13,212,720	0	0	0	0	0	0	0	341,336	0	0	0
0210757	PAPILLION	NE		08/30/2017		21,098,520	0	0	0	0	0	0	0	427,061	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		12,062,647	0	0	0	0	0	0	0	326,564	0	0	0
0210760	REDMOND	WA		11/08/2017		17,293,472	0	0	0	0	0	0	0	463,509	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		27,918,557	0	0	0	0	0	0	0	520,738	0	0	0
0210762	OXFORD	OH		11/01/2017		18,253,085	0	0	0	0	0	0	0	507,474	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		20,361,376	0	0	0	0	0	0	0	1,227,999	0	0	0
0210766	DENVER	CO		12/18/2017		11,877,094	0	0	0	0	0	0	0	233,836	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		17,313,624	0	0	0	0	0	0	0	657,307	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,230,633	0	0	0	0	0	0	0	171,071	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		13,067,490	0	0	0	0	0	0	0	260,565	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		19,256,886	0	0	0	0	0	0	0	495,271	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		21,354,496	0	0	0	0	0	0	0	562,213	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,576,588	0	0	0	0	0	0	0	297,251	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,665,328	0	0	0	0	0	0	0	247,782	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		13,517,929	0	0	0	0	0	0	0	356,655	0	0	0
0210796	STAMFORD	CT		07/11/2018		7,858,246	0	0	0	0	0	0	0	191,013	0	0	0
0210797	OMAHA	NE		06/15/2018		13,549,580	0	0	0	0	0	0	0	335,205	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,678,554	0	0	0	0	0	0	0	254,421	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		25,328,692	0	0	0	0	0	0	0	424,248	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		31,525,942	0	0	0	0	0	0	0	769,349	0	0	0
0210803	DALLAS	TX		12/30/2008		3,732,118	0	0	0	0	0	0	0	84,165	0	0	0
0210804	DALLAS	TX		12/30/2008		9,330,302	0	0	0	0	0	0	0	210,405	0	0	0
0210809	POMONA	CA		11/07/2018		7,190,310	0	0	0	0	0	0	0	119,076	0	0	0
0210813	LENEXA	KS		01/28/2019		14,046,285	0	0	0	0	0	0	0	317,989	0	0	0
0210815	ST PAUL	MN		04/09/2019		8,511,114	0	0	0	0	0	0	0	138,628	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		9,809,339	0	0	0	0	0	0	0	337,627	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
0210828	GARNER	NC		06/07/2019		8,821,868	0	0	0	0	0	0	0	160,975	0	0	0	
0210829	SO WINDSOR	CT		10/31/2019		22,957,547	0	0	0	0	0	0	0	521,633	0	0	0	
0210831	HIGHLANDS PARK	CO		07/29/2019		19,876,805	0	0	0	0	0	0	0	378,694	0	0	0	
0210837	HALTOM CITY	TX		01/10/2020		0	0	0	0	0	0	0	0	373,988	0	0	0	
0210844	SAN ANTONIO	TX		02/20/2020		0	0	0	0	0	0	0	0	464,433	0	0	0	
0210847	FARMINGTON	UT		04/14/2020		0	0	0	0	0	0	0	0	219,607	0	0	0	
0210848	PLANO	TX		04/22/2020		0	0	0	0	0	0	0	0	90,452	0	0	0	
0210853	GLEN BURNIE	MD		05/04/2020		0	0	0	0	0	0	0	0	148,592	0	0	0	
0210854	LINCOLN	NE		05/11/2020		0	0	0	0	0	0	0	0	159,545	0	0	0	
0210862	PARLIN	NJ		10/15/2020		0	0	0	0	0	0	0	0	60,609	0	0	0	
0210863	FULTON	MD		11/02/2020		0	0	0	0	0	0	0	0	29,679	0	0	0	
0210865	KYLE	TX		11/05/2020		0	0	0	0	0	0	0	0	31,385	0	0	0	
0210866	KYLE	TX		11/05/2020		0	0	0	0	0	0	0	0	49,530	0	0	0	
210578A	KENNESAW	GA		10/31/2011		15,264,156	0	0	0	0	0	0	0	358,388	0	0	0	
210578B	KENNESAW	GA		11/20/2017		3,835,501	0	0	0	0	0	0	0	88,877	0	0	0	
210622A	LA JOLLA	CA		02/15/2013		16,661,293	0	0	0	0	0	0	0	320,074	0	0	0	
210622B	LA JOLLA	CA		06/05/2018		4,906,484	0	0	0	0	0	0	0	67,174	0	0	0	
210634A	E LONGMEADOW	MA		06/27/2013		16,668,261	0	0	0	0	0	0	0	395,922	0	0	0	
210634B	E LONGMEADOW	MA		08/16/2017		2,872,277	0	0	0	0	0	0	0	61,860	0	0	0	
210673A	ST LOUIS	MO		10/09/2014		21,700,587	0	0	0	0	0	0	0	511,427	0	0	0	
210673B	ST LOUIS	MO		05/15/2019		4,969,756	0	0	0	0	0	0	0	63,272	0	0	0	
210753A	EDINA	MN		09/01/2017		13,166,572	0	0	0	0	0	0	0	534,789	0	0	0	
210753B	EDINA	MN		04/09/2019		3,958,663	0	0	0	0	0	0	0	64,470	0	0	0	
210802A	TULSA	OK		09/12/2018		25,080,577	0	0	0	0	0	0	0	427,005	0	0	0	
210802B	TULSA	OK		09/12/2018		3,119,806	0	0	0	0	0	0	0	32,539	0	0	0	
210810A	PHOENIXVILLE	PA		11/29/2018		24,220,000	0	0	0	0	0	0	0	400,505	0	0	0	
210810B	PHOENIXVILLE	PA		11/29/2018		5,780,000	0	0	0	0	0	0	0	64,888	0	0	0	
210812A	OVERLAND PARK	KS		12/10/2018		21,554,078	0	0	0	0	0	0	0	507,869	0	0	0	
210812B	OVERLAND PARK	KS		12/10/2018		7,883,325	0	0	0	0	0	0	0	136,206	0	0	0	
210817A	SANDY SPRINGS	GA		02/07/2019		12,771,008	0	0	0	0	0	0	0	287,134	0	0	0	
210817B	SANDY SPRINGS	GA		02/07/2019		3,952,856	0	0	0	0	0	0	0	60,912	0	0	0	
210822C	FORT WORTH	TX		03/28/2019		3,237,836	0	0	0	0	0	0	0	(202,084)	0	0	0	
210823C	FORT WORTH	TX		03/28/2019		4,923,813	0	0	0	0	0	0	0	(419,728)	0	0	0	
210826C	JACKSONVILLE	FL		08/23/2019		1,808,153	0	0	0	0	0	0	0	(249,813)	0	0	0	
210851C	OLIVE BRANCH	MS		07/29/2020		0	0	0	0	0	0	0	0	(247,273)	0	0	0	
210852C	DENTON	TX		03/05/2020		0	0	0	0	0	0	0	0	(575,392)	0	0	0	
0299999	Total - Mortgages With Partial Repayments						1,936,052,747	0	0	0	0	0	0	51,917,669	0	0	0	
0599999	Total Mortgages						2,108,004,847	0	0	0	0	0	0	192,750,792	244,668,461	0	0	0

E06.4

SCHEDULE BA - PART 1

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

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			City	State								13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																				
46332#	12 4		Ironwood Mezzanine Fund IV-B	Wilmington	DE	Ironwood Mezzanine Fund IV-B	2.B	06/12/2018	2	8,901,930	7,228,575	7,228,575	(1,673,355)	0	0	0	0	0	11,026,336	4.240
1599999. Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Desig Assigned - Unaffiliated									8,901,930	7,228,575	7,228,575	(1,673,355)	0	0	0	0	0	11,026,336	XXX	
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																				
724000	00 5		A&M Capital Opportunities Fund	Wilmington	DE	A&M Capital Opportunities Fund	0	09/08/2017	3	13,726,234	15,238,416	15,238,416	1,512,182	0	0	0	0	0	7,464,194	4.000
726300	00 0		A&M Capital Partners II	Wilmington	DE	A&M Capital Partners II	0	08/30/2019	3	6,913,094	8,739,294	8,739,294	2,356,208	0	0	0	0	0	13,086,906	1.670
727500	00 0		Altas Partners Holding II LP	San Francisco	CA	Altas Partners Holding II LP	0	04/09/2019	3	7,864,214	7,494,818	7,494,818	(308,788)	0	0	0	0	0	12,135,786	2.000
722400	00 9		Altas Partners Holdings LP	Wilmington	DE	Altas Partners Holdings LP	0	06/01/2016	3	8,419,511	8,438,300	8,438,300	(105,791)	0	0	0	0	0	977,103	0.980
BAN10P	XP 3		Apollo Athene Strategic Ptnshp A-A SPN-1	Wilmington	DE	Apollo Athene Strategic Ptnshp A-A SPN-1	0	12/31/2020	0	769	769	769	0	0	0	0	0	0	0	0.000
717200	00 0		ArcLight Energy Partners Fd V	Wilmington	DE	ArcLight Energy Partners Fd V	0	04/01/2016	0	3,455,132	3,715,349	3,715,349	271,735	0	0	0	0	0	1,490,727	0.300
720800	00 2		ArcLight Energy Partners Fd VI	Wilmington	DE	ArcLight Energy Partners Fd VI	0	04/01/2016	0	14,362,434	13,025,442	13,025,442	(4,964,190)	0	0	0	0	0	2,801,906	0.020
723900	00 7		Arrowhead Capital Fund III LP	Dover	DE	Arrowhead Capital Fund III LP	0	06/28/2017	2	6,970,116	6,970,116	6,970,116	0	0	0	0	0	0	11,942,835	6.670
BAN039	K3 1		Athene LP AAA Investments (co invest VI)	Wilmington	DE	Athene LP AAA Investments (co invest VI)	0	06/17/2020	0	1,630,034	1,499,812	1,499,812	(130,222)	0	0	0	0	0	0	0.000
BAN039	JX 7		Athene LP Apollo Natural Resources I	Wilmington	DE	Athene LP Apollo Natural Resources I	0	06/17/2020	3	5,395,486	5,140,780	5,140,780	(254,707)	0	0	0	0	0	0	3.080
BANK0F	LJ W		Athene LP Apollo Natural Resources II	Wilmington	DE	Athene LP Apollo Natural Resources II	0	06/17/2020	3	4,056,289	4,365,052	4,365,052	308,763	0	0	0	0	0	0	0.260
BAN0ZF	87 7		Athene LP Momentum Investor LP	Wilmington	DE	Athene LP Momentum Investor LP	0	06/30/2020	0	2,024,147	2,253,116	2,253,116	228,969	0	0	0	0	0	0	1.000
715200	00 2		Avista Capital Partners II	Wilmington	DE	Avista Capital Partners II	0	04/01/2015	3	665,338	665,338	665,338	2,083,176	0	2,883,462	0	0	0	1,303,711	0.760
717600	00 1		Avista Capital Partners III LP	Wilmington	DE	Avista Capital Partners III LP	0	04/01/2015	3	115,594	115,594	115,594	2,388,408	0	0	0	0	0	335,387	1.120
728700	00 0		Avista Healthcare Partners LP	Wilmington	DE	Avista Healthcare Partners LP	0	03/25/2020	3	2,650,112	4,161,678	4,161,678	1,511,566	0	0	0	0	0	210,931	1.120
726500	00 0		Baker II-Secondary	New York	NY	Baker II-Secondary	0	10/04/2018	1	473,069	2,131,000	2,131,000	1,197,479	0	0	0	0	0	20	0.080
714800	00 0		Banc Fund VIII	Chicago	IL	Banc Fund VIII	0	07/01/2015	3	475,000	917,500	917,500	(1,987,960)	0	0	0	0	0	0	1.490
719500	00 1		Banc Fund IX LP	Chicago	IL	Banc Fund IX LP	0	07/01/2015	3	15,000,000	12,065,770	12,065,770	(3,939,609)	0	0	0	0	0	0	2.800
725800	00 0		Banc Fund X LP	Chicago	IL	Banc Fund X LP	0	05/16/2018	3	14,642,770	11,812,980	11,812,980	(2,829,790)	0	0	0	0	0	5,200,000	6.080
728900	00 0		Battery Ventures XIII LP	Wilmington	DE	Battery Ventures XIII LP	0	05/12/2020	1	2,376,000	2,370,587	2,370,587	(5,413)	0	0	0	0	0	6,624,000	0.750
729000	00 0		Battery Ventures XIII Side Fnd	Wilmington	DE	Battery Ventures XIII Side Fnd	0	05/12/2020	1	1,802,400	1,911,243	1,911,243	108,843	0	0	0	0	0	4,197,600	0.750
722800	00 0		Bluescape Energy Recap	Wilmington	DE	Bluescape Energy Recap	0	09/20/2016	0	24,196,491	18,542,805	18,542,805	(5,653,686)	0	0	0	0	0	2,596,098	3.000
729400	00 0		Brighton Park Capital Fnd I LP	Wilmington	DE	Brighton Park Capital Fnd I LP	0	10/29/2020	3	2,582,479	2,292,129	2,292,129	(290,350)	0	0	0	0	0	7,547,092	1.110
728400	00 0		Butterfly Fighter Co-Invest	Wilmington	DE	Butterfly Fighter Co-Invest	0	11/22/2019	3	5,025,381	7,032,657	7,032,657	2,007,276	0	0	0	0	0	0	1.990
727900	00 0		Butterfly Generis Co-Invest LP	Wilmington	DE	Butterfly Generis Co-Invest LP	0	06/12/2019	3	5,012,411	6,250,627	6,250,627	1,248,030	0	0	0	0	0	0	1.200
727000	00 0		CP Thor LLC	Wilmington	DE	CP Thor LLC	0	11/20/2018	3	3,999,277	3,811,982	3,811,982	(187,295)	0	0	0	0	0	0	4.890
726100	00 0		CP Twin Fmly: CP ChromaScape	Wilmington	DE	CP Twin Fmly: CP ChromaScape	0	06/27/2018	3	1,585,000	1,478,759	1,478,759	(73,018)	0	0	0	0	0	0	2.180
723500	00 5		Canvas Ventures 2 LP	Wilmington	DE	Canvas Ventures 2 LP	0	05/09/2017	1	12,433,581	12,433,581	12,433,581	0	0	0	0	0	0	2,427,057	5.000
722900	00 8		Clean Grid Holdings LLC	Wilmington	DE	Clean Grid Holdings LLC	0	09/30/2016	0	1,169,025	1,962,176	1,962,176	(295,079)	0	0	0	0	0	1,563,915	1.250
729100	00 0		Cohere Capital Fund I LP	Wilmington	DE	Cohere Capital Fund I LP	0	06/12/2020	3	973,018	973,018	973,018	0	0	0	0	0	0	8,773,832	5.000
717900	00 5		Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III	0	07/01/2016	3	10,797,245	13,897,783	13,897,783	(1,296,366)	0	0	0	0	0	1,035,757	1.010
723000	00 6		Crescent Mezzanine Partner VII	Wilmington	DE	Crescent Mezzanine Partner VII	0	12/08/2016	2	12,507,824	12,255,899	12,255,899	(6,543)	0	0	0	0	0	7,477,704	0.430
728200	00 0		EMG Fund IV Sable Co-Investmen	Dover	DE	EMG Fund IV Sable Co-Investmen	0	10/07/2019	0	423,220	423,220	423,220	0	0	0	0	0	0	0	10.560
727700	00 0		EMG Fund V Iron Ore Phase 3	Dover	DE	EMG Fund V Iron Ore Phase 3	0	05/10/2019	0	6,704,380	6,704,380	6,704,380	0	0	0	0	0	0	0	9.150
728500	00 0		EMG Iron Ore Phase 3 Q4 19 Co	Dover	DE	EMG Iron Ore Phase 3 Q4 19 Co	0	12/09/2019	0	143,205	378,108	378,108	234,903	0	0	0	0	0	0	0.110
723700	00 1		EMG PRES Equity LP	Dover	DE	EMG PRES Equity LP	0	06/13/2017	0	716,999	716,999	716,999	(750,505)	0	6,283,001	0	0	0	0	1.690
724600	00 2		EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI	0	12/18/2017	0	8,323,174	5,122,804	5,122,804	(2,296,447)	0	0	0	0	0	15,676,826	0.340

E07

SCHEDULE BA - PART 1

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

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			City	State								Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost				Fair Value	Book/Adjusted Carrying Value Less Encumbrances	13	14	15	16	17
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
723400 00 8	Energy & Minerals Fund IV LP		Wilmington	DE	Energy & Minerals Fund IV LP	0	04/26/2017	0	18,730,275	18,625,590	18,625,590	(3,558,713)	0	0	0	0	0	2,465,030	0.920	
716200 00 1	Energy Fund XV		Wilmington	DE	Energy Fund XV	0	07/01/2016	0	3,795,175	1,875,805	1,875,805	(1,245,115)	0	0	0	0	0	1,524,755	0.660	
718100 00 1	Energy XVI LP		Wilmington	DE	Energy XVI LP	0	07/01/2016	0	6,922,312	8,604,908	8,604,908	(1,589,401)	0	0	0	0	0	4,234,381	0.250	
722100 00 5	Gamut Investment Fund I LP		Wilmington	DE	Gamut Investment Fund I LP	0	05/23/2016	3	8,617,669	9,255,448	9,255,448	747,231	0	0	0	0	0	6,393,702	1.500	
719200 00 8	Great Hill Equity Partners V		Wilmington	DE	Great Hill Equity Partners V	0	10/01/2016	3	8,657,553	10,427,043	10,427,043	(2,286,999)	0	0	0	0	0	0	0	1.620
719100 00 0	Greenbriar Equity Fund III		Wilmington	DE	Greenbriar Equity Fund III	0	07/01/2016	3	4,626,690	7,083,990	7,083,990	1,607,872	0	0	0	0	0	910,805	1.190	
723600 00 3	Gridiron Energy LLC		Wilmington	DE	Gridiron Energy LLC	0	05/10/2017	0	2,330,447	3,297,086	3,297,086	119,377	0	0	0	0	0	92,549	0.330	
726000 00 0	Heartwood Partners III Frmlly: Capital Partners III		Wilmington	DE	III	0	05/30/2018	3	7,905,038	7,714,752	7,714,752	196,377	0	0	0	0	0	5,853,028	2.330	
728800 00 0	Jade Equity Investors LP		Dover	DE	Jade Equity Investors LP	0	04/15/2020	3	877,636	1,009,305	1,009,305	131,669	0	0	0	0	0	9,122,364	0.730	
725900 00 0	LS Power Fund IV Feeder 1 LP		Wilmington	DE	LS Power Fund IV Feeder 1 LP	0	11/27/2018	0	5,338,586	5,388,283	5,388,283	473,534	0	0	0	0	0	14,655,950	0.890	
724800 00 8	Lembas II LP		Wilmington	DE	Lembas II LP	0	12/19/2017	1	7,084,109	9,225,658	9,225,658	0	0	0	0	0	0	0	0.000	
715700 00 1	Littlejohn Fund IV		Wilmington	DE	Littlejohn Fund IV	0	07/01/2015	3	2,883,356	2,902,785	2,902,785	(113,817)	0	0	0	0	0	482,524	0.810	
719400 00 4	Littlejohn Fund V		Wilmington	DE	Littlejohn Fund V	0	07/01/2015	3	13,289,710	11,965,769	11,965,769	(2,582,562)	0	0	0	0	0	2,814,186	0.780	
726200 00 0	Littlejohn VI		Wilmington	DE	Littlejohn VI	0	12/19/2019	3	5,636,478	6,019,938	6,019,938	450,223	0	0	0	0	0	14,363,522	0.870	
721200 00 4	Lovell Minnick Equity Ptnr IV		Dover	DE	Lovell Minnick Equity Ptnr IV	0	12/01/2015	3	14,849,286	11,428,086	11,428,086	(2,304,298)	0	0	0	0	0	1,539,095	2.000	
727200 00 0	Lovell Minnick Equity V LLP		Dover	DE	Lovell Minnick Equity V LLP	0	10/25/2019	3	5,994,384	5,996,118	5,996,118	1,734	0	0	0	0	0	9,050,494	1.200	
725100 00 2	MRCC Senior Loan Fund I LLC		Wilmington	DE	MRCC Senior Loan Fund I LLC	0	12/01/2020	2	37,524,296	36,274,296	36,274,296	(1,250,000)	0	0	0	0	0	7,850,000	50.000	
721100 00 6	MSouth Equity Partners III LP		Wilmington	DE	MSouth Equity Partners III LP	0	11/09/2015	3	6,251,507	5,054,735	5,054,735	(522,691)	0	0	0	0	0	869,761	1.540	
725700 00 0	MSouth Equity Partners IV LP		Wilmington	DE	MSouth Equity Partners IV LP	0	09/06/2019	3	5,297,994	3,781,009	3,781,009	(1,390,325)	0	0	0	0	0	14,702,006	2.270	
724100 00 3	Mithril II LP		Dover	DE	Mithril II LP	0	09/08/2017	1	14,557,149	13,122,769	13,122,769	(517,361)	0	0	0	0	0	8,691,781	2.820	
724700 01 8	Monomoy Capital Partners III L		Dover	DE	Monomoy Capital Partners III L	0	12/18/2017	3	8,183,285	10,721,598	10,721,598	3,577,412	0	0	0	0	0	5,166,010	1.970	
724400 00 7	NB PRIVATE EQUITY CREDIT OPP		Dover	DE	NB PRIVATE EQUITY CREDIT OPP	0	10/13/2017	2	22,148,360	21,310,053	21,310,053	686,530	0	0	0	0	0	2,922,726	2.360	
721900 00 9	NGP Natural Resources XI		Wilmington	DE	NGP Natural Resources XI	0	03/10/2016	0	1,296,290	1,285,240	1,285,240	(349,073)	0	0	0	0	0	102,010	0.040	
727100 00 0	NGP Natural Resources XII		Dover	DE	NGP Natural Resources XII	0	02/25/2019	0	5,649,641	5,031,544	5,031,544	(540,706)	0	0	0	0	0	4,338,409	0.240	
724500 00 4	New Mountain Investments V LP		Wilmington	DE	New Mountain Investments V LP	0	11/29/2017	3	19,182,340	23,671,719	23,671,719	3,279,595	0	0	0	0	0	4,603,007	0.410	
719800 00 5	New Mountain Partners IV LP		Wilmington	DE	New Mountain Partners IV LP	0	10/14/2016	3	8,531,412	13,752,588	13,752,588	2,672,836	0	0	0	0	0	1,434,221	0.360	
723200 00 2	Newstone Capital Partners III		Wilmington	DE	Newstone Capital Partners III	0	12/27/2016	2	15,383,412	13,383,914	13,383,914	(1,851,057)	0	0	0	0	0	1,462,186	2.430	
728100 00 0	Northstar Mezz Ptnrs VII Feeder		Wilmington	DE	Northstar Mezz Ptnrs VII Feeder	0	10/30/2019	2	448,634	448,634	448,634	0	0	0	0	0	0	1,154,894	4.350	
718200 00 9	Pamlico Capital III LP		Wilmington	DE	Pamlico Capital III LP	0	10/01/2016	3	2,866,048	5,234,116	5,234,116	(781,636)	0	0	0	0	0	1,638,370	1.540	
722000 00 7	Pfingsten Partners Fund V LP		Wilmington	DE	Pfingsten Partners Fund V LP	0	03/30/2016	3	10,584,862	9,759,632	9,759,632	(825,230)	0	0	0	0	0	5,398,895	3.930	
718000 00 3	Pine Brook Capital Partners II		Wilmington	DE	Pine Brook Capital Partners II	0	07/01/2016	3	9,531,591	9,399,053	9,399,053	(2,517,200)	0	0	0	0	0	1,419,054	0.460	
724900 00 6	Primus Capital Fund VIII LP		Cleveland	OH	Primus Capital Fund VIII LP	0	12/21/2017	3	12,486,901	13,807,883	13,807,883	1,455,647	0	0	0	0	0	2,466,511	2.780	
725400 00 6	Public Pension Capital LLC		Wilmington	DE	Public Pension Capital LLC	0	04/26/2018	3	5,593,476	5,911,429	5,911,429	317,953	0	0	0	0	0	19,771,306	3.180	
723300 00 0	Summit Partners Growth Eq IX-A		Wilmington	DE	Summit Partners Growth Eq IX-A	0	04/14/2017	3	14,777,422	20,754,933	20,754,933	5,215,857	0	0	0	0	0	3,566,744	0.450	
722200 00 3	Summitt Ptnrs Vent Cap Fd IV		Wilmington	DE	Summitt Ptnrs Vent Cap Fd IV	0	05/24/2016	1	4,673,711	4,552,382	4,552,382	(294,837)	0	0	0	0	0	5,402,454	1.160	
728000 00 0	TA XIII-A LP		Wilmington	DE	TA XIII-A LP	0	12/16/2019	3	11,000,000	11,398,519	11,398,519	398,519	0	0	0	0	0	9,000,000	0.400	
725200 00 0	Tennenbaum Capital Ptnr VIII		Wilmington	DE	Tennenbaum Capital Ptnr VIII	0	03/22/2018	2	1,649,097	1,649,097	1,649,097	0	0	0	0	0	0	0	16.230	
727800 00 0	The Energy & Mineral Grp Fd V		Dover	DE	The Energy & Mineral Grp Fd V	0	05/10/2019	0	13,929,616	15,938,083	15,938,083	1,260,260	0	0	0	0	0	6,268,950	2.440	
729200 00 0	The Founders Fund Growth LP		Wilmington	DE	The Founders Fund Growth LP	0	07/15/2020	1	800,000	800,000	800,000	0	0	0	0	0	0	4,200,000	0.330	
722300 00 1	Thoma Bravo Fund XII LP		Wilmington	DE	Thoma Bravo Fund XII LP	0	05/31/2016	3	17,911,549	27,199,674	27,199,674	3,127,964	0	0	0	0	0	4,686,636	0.260	

E07.1

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
726800 00 0	Thoma Bravo Fund XIII LP.....		Dover.....	DE.....	Thoma Bravo Fund XIII LP.....	0.....	02/14/2019	.....3	.....13,796,512	.....17,972,484	.....17,972,484	.....4,273,001	.....0	.....0	.....0	.....0	.....0	.....9,716,591	.....0.120
723100 00 4	Vista Credit Opp Fund II LP.....		Wilmington.....	DE.....	Vista Credit Opp Fund II LP.....	0.....	12/12/2016	.....2	.....17,029,578	.....14,455,202	.....14,455,202	.....(877,629)	.....0	.....0	.....0	.....0	.....0	.....8,452,209	.....1.100
722500 00 6	Vista Equity Partners Fund VI.....		Wilmington.....	DE.....	Vista Equity Partners Fund VI.....	0.....	06/28/2016	.....3	.....18,163,984	.....26,897,210	.....26,897,210	.....4,699,360	.....0	.....0	.....0	.....0	.....0	.....3,585,093	.....0.100
722600 00 4	Vista Foundation Fund III LP.....		Wilmington.....	DE.....	Vista Foundation Fund III LP.....	0.....	07/15/2016	.....3	.....8,427,828	.....11,335,849	.....11,335,849	.....1,784,467	.....0	.....0	.....0	.....0	.....0	.....3,203,184	.....0.360
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....		Wilmington.....	DE.....	Welsh Carson Anderson & Stowe XII LP.....	0.....	07/01/2016	.....3	.....9,646,135	.....15,205,936	.....15,205,936	.....2,616,680	.....0	.....0	.....0	.....0	.....0	.....821,572	.....0.500
724300 00 9	West Marine LLC.....		Wilmington.....	DE.....	West Marine LLC.....	0.....	09/11/2017	.....3	.....874,717	.....3,799,270	.....3,799,270	.....2,897,704	.....0	.....0	.....0	.....0	.....0	.....0	.....1.270
722700 00 2	Penfund Capital Fund V.....		Toronto.....	ON.....	Penfund Capital Fund V.....	0.....	08/19/2016	.....2	.....3,742,407	.....3,614,480	.....3,614,480	.....(187,998)	.....0	.....0	.....0	.....(88,652)	.....0	.....12,108,846	.....3.450
726600 00 0	Butterfly Fund II LP.....		Grand Cayman.....	KY1.....	Butterfly Fund II LP.....	0.....	11/16/2018	.....3	.....11,474,125	.....11,530,684	.....11,530,684	.....1,010,532	.....0	.....0	.....0	.....0	.....0	.....3,992,070	.....2.860
723800 00 9	Carlyle Structured Credit.....		George Town.....	KY1.....	Carlyle Structured Credit.....	0.....	09/22/2017	.....2	.....28,617,975	.....25,183,091	.....25,183,091	.....(3,434,884)	.....0	.....0	.....0	.....0	.....0	.....169,747	.....3.580
728300 00 0	Cranemere Group Limited.....		England and Wales.....	UK.....	Cranemere Group Limited.....	0.....	10/23/2019	.....3	.....11,429,085	.....13,545,043	.....13,545,043	.....2,115,958	.....0	.....0	.....0	.....0	.....0	.....8,599,612	.....1.330
727400 00 0	Miruvor LLP.....		Grand Cayman.....	KY1.....	Miruvor LLP.....	0.....	03/11/2019	.....1	.....5,000,000	.....4,997,034	.....4,997,034	.....1,532	.....0	.....0	.....0	.....0	.....0	.....0	.....4.170
725600 00 1	NCP Fund I LP.....		Grand Cayman.....	KY1.....	NCP Fund I LP.....	0.....	11/13/2018	.....3	.....3,210,572	.....3,764,573	.....3,764,573	.....408,555	.....0	.....0	.....0	.....0	.....0	.....7,789,428	.....2.840
727300 00 0	Summit Partners Gw Eqty X-A.....		Grand Cayman.....	KY1.....	Summit Partners Gw Eqty X-A.....	0.....	03/18/2020	.....3	.....4,141,801	.....4,458,703	.....4,458,703	.....316,902	.....0	.....0	.....0	.....0	.....0	.....4,858,199	.....0.180
726900 00 0	Vista Equity Partners Fund VII.....		Grand Cayman.....	KY1.....	Vista Equity Partners Fund VII.....	0.....	01/24/2019	.....3	.....9,676,941	.....10,062,336	.....10,062,336	.....558,839	.....0	.....0	.....0	.....0	.....0	.....10,350,943	.....0.070
729300 00 0	Vista Foundation Fund IV.....		Grand Cayman.....	KY1.....	Vista Foundation Fund IV.....	0.....	07/24/2020	.....3	.....171,978	.....36,680	.....36,680	.....(135,298)	.....0	.....0	.....0	.....0	.....0	.....9,828,022	.....0.260
1999999	Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....								.....722,811,388	.....769,231,920	.....769,231,920	.....7,329,069	.....0	.....0	.....0	.....(88,652)	.....0	.....388,963,219	.....XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																			
726400 00 0	CIP14 WFS Investor LLC.....		Wilmington.....	DE.....	CIP14 WFS Investor LLC.....	0.....	10/05/2018	.....0	.....5,723,988	.....5,723,988	.....5,723,988	.....0	.....0	.....0	.....0	.....0	.....0	.....168,235	.....15.080
725300 00 8	CrossHarbor Inst Partn 2018.....		Wilmington.....	DE.....	CrossHarbor Inst Partn 2018.....	0.....	10/18/2018	.....0	.....14,083,798	.....13,262,521	.....13,262,521	.....(821,277)	.....0	.....0	.....0	.....0	.....0	.....10,515,873	.....3.970
720100 00 7	CrossHarbor Instit Ptners 2014.....		Wilmington.....	DE.....	CrossHarbor Instit Ptners 2014.....	0.....	07/01/2015	.....0	.....4,911,673	.....3,915,923	.....3,915,923	.....(995,750)	.....0	.....0	.....0	.....0	.....0	.....900,000	.....3.000
721300 00 2	Crow Holdings Realty Ptr VII.....		Wilmington.....	DE.....	Crow Holdings Realty Ptr VII.....	0.....	01/14/2016	.....0	.....7,857,925	.....6,867,094	.....6,867,094	.....(1,891,778)	.....0	.....0	.....0	.....0	.....0	.....1,716,711	.....6.440
721000 00 8	Waterton Residential Property Venture XI.....		Wilmington.....	DE.....	Waterton Residential Property Venture XI.....	0.....	10/21/2015	.....0	.....10,369,220	.....10,141,485	.....10,141,485	.....(2,382,717)	.....0	.....0	.....0	.....0	.....0	.....0	.....2.940
2199999	Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....								.....42,946,604	.....39,911,011	.....39,911,011	.....(5,091,522)	.....0	.....0	.....0	.....0	.....0	.....13,300,819	.....XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																			
704120 00 5	NLD.....		NLD.....		NLD.....	0.....	06/05/2015	.....0	.....100,000	.....100,000	.....100,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
2599999	Total - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....								.....100,000	.....100,000	.....100,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX
Surplus Debentures - Unaffiliated																			
309588 AC 5	FARMERS EXCHANGE CAPITAL 7.050% 07/1.....		Los Angeles.....	CA.....	Credit Suisse.....	2.A FE.....	09/30/2009	.....0	.....8,445,987	.....10,846,805	.....8,550,630	.....0	.....13,426	.....0	.....0	.....0	.....0	.....613,773	.....0.000
401378 AA 2	GUARDIAN LIFE INSURANCE 7.375% 09/30.....		New York.....	NY.....	Goldman Sachs & Company.....	1.D FE.....	10/01/2009	.....0	.....10,533,580	.....15,230,500	.....10,441,728	.....0	.....(11,565)	.....0	.....0	.....0	.....0	.....737,500	.....0.000
53079Q AC 1	Liberty Mutual 7.875% 10/15/26.....		Boston.....	MA.....	Unknown Portfolio.....	2.B FE.....	04/07/2011	.....0	.....3,268,020	.....3,877,110	.....3,133,797	.....0	.....(18,269)	.....0	.....0	.....0	.....0	.....236,250	.....0.000
575767 AG 3	MASS MUTUAL LIFE INS CO 8.875% 06/01.....		Springfield.....	MA.....	Wells Fargo Funds.....	1.D FE.....	04/21/2016	.....0	.....20,254,912	.....22,874,818	.....19,488,176	.....0	.....(181,661)	.....0	.....0	.....0	.....1,218,981	.....0.000	
575767 AE 8	MASS MUTUAL LIFE INS CO 5.625% 05/15.....		Springfield.....	MA.....	Barclays Capital.....	1.D FE.....	03/25/2010	.....0	.....2,967,463	.....4,332,741	.....3,071,804	.....0	.....12,988	.....0	.....0	.....0	.....187,031	.....0.000	
628312 AA 8	MUTUAL OF OMAHA INS CO 6.800% 06/15.....		Omaha.....	NE.....	Unknown Portfolio.....	1.G FE.....	07/07/2009	.....0	.....8,874,634	.....15,071,952	.....9,276,855	.....0	.....54,239	.....0	.....0	.....0	.....761,600	.....0.000	
59260A AA 6	Metropolitan Tower Life SURPLUS NOTE 7.....		New York.....	NY.....	Tax Free Exchange.....	1.F FE.....	04/27/2018	.....0	.....4,414,684	.....4,439,025	.....4,122,585	.....0	.....(112,914)	.....0	.....0	.....0	.....285,938	.....0.000	
668131 AA 3	NORTHWESTERN MUTUAL LIFE 6.063% 03/3.....		Milwaukee.....	WI.....	US Bancorp Piper Jaffrey.....	1.C FE.....	08/02/2010	.....0	.....6,928,937	.....8,407,330	.....6,765,549	.....0	.....(32,562)	.....0	.....0	.....0	.....349,532	.....0.000	
64952G AF 5	New York Life Insurance 6.750% 11/15.....		New York.....	NY.....	Barclays Capital.....	1.C FE.....	10/05/2009	.....0	.....2,494,225	.....3,885,625	.....2,495,505	.....0	.....115	.....0	.....0	.....0	.....168,750	.....0.000	
707567 AA 1	Penn Mutual Life Insurance Co 144A Surpl.....		Philadelphia.....	PA.....	Caprock Hunter Securities.....	1.F FE.....	06/16/2004	.....0	.....15,026,810	.....17,996,580	.....14,893,147	.....0	.....(50,776)	.....0	.....0	.....0	.....931,000	.....0.000	
878091 BC 0	Teachers Insurance & Annuity 6.850%.....		New York.....	NY.....	MKM Partners.....	1.D FE.....	12/11/2009	.....0	.....14,129,830	.....22,076,600	.....14,107,484	.....0	.....(2,757)	.....0	.....0	.....0	.....959,000	.....0.000	
2799999	Total - Surplus Debentures - Unaffiliated.....								.....97,339,082	.....129,039,086	.....96,347,260	.....0	.....(329,736)	.....0	.....0	.....0	.....6,449,355	.....XXX	
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			

E07.2

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
720600 00 6	Alliant Tax Credit Fund 83 Ltd.....		Woodland Hills.....	CA.....	Alliant Tax Credit Fund 83 Ltd.....	0.....	06/26/2015	.....0	12,568,103	12,568,103	12,568,103	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
718800 00 6	Boston Capital Corp Fund 38.....		Boston.....	MA.....	Boston Capital Corp Fund 38.....	0.....	03/14/2014	.....0	6,323,323	6,323,323	6,323,323	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
715500 00 5	Boston Capital Corp Tax Credit Fund 32.....		Boston.....	MA.....	Boston Capital Corp Tax Credit Fund 32.....	0.....	12/01/2016	.....0	354,647	354,647	354,647	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
720200 00 5	Boston Capital Corporate Fd 40.....		Boston.....	MA.....	Boston Capital Corporate Fd 40.....	0.....	04/01/2015	.....0	12,773,061	12,773,061	12,773,061	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
717300 00 8	Boston Capital Corporate Fund XXXV.....		Boston.....	MA.....	Boston Capital Corporate Fund XXXV.....	0.....	01/06/2012	.....0	2,638,445	2,638,445	2,638,445	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
716400 00 7	Boston Capital Corporate Tax Fund XXXIV.....		Boston.....	MA.....	Boston Capital Corporate Tax Fund XXXIV.....	0.....	12/01/2016	.....0	2,121,846	2,121,846	2,121,846	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
707400 00 8	Centerline Corp Ptners IV.....		Wilmington.....	NY.....	Centerline Corp Ptners IV.....	0.....	04/01/2004	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
719600 00 9	Green Mountain Housing Eqty VI.....		Burlington.....	VT.....	Green Mountain Housing Eqty VI.....	0.....	08/15/2014	.....0	2,804,350	2,804,350	2,804,350	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
717500 00 3	Green Mountain Housing Equity Fund V LP.....		Burlington.....	VT.....	Green Mountain Housing Equity Fund V LP.....	0.....	03/15/2012	.....0	1,507,310	1,507,310	1,507,310	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
720900 00 0	Green Mtn Housing Eq Fd VII.....		Burlington.....	VT.....	Green Mtn Housing Eq Fd VII.....	0.....	08/21/2015	.....0	3,519,648	3,519,648	3,519,648	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
716800 00 8	PNC Real Estate Tax Credit 46 Institutio.....		Wilmington.....	DE.....	PNC Real Estate Tax Credit 46 Institutio.....	0.....	12/01/2016	.....0	1,982,064	1,982,064	1,982,064	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
720000 00 9	PNC Real Estate Tax Credit Cap Instit Fu.....		Wilmington.....	DE.....	PNC Real Estate Tax Credit Cap Instit Fu.....	0.....	12/15/2014	.....0	7,928,485	7,928,485	7,928,485	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
716000 00 5	PNC Real Estate Tax Credit Cap Institutio.....		Wilmington.....	DE.....	PNC Real Estate Tax Credit Cap Institutio.....	0.....	12/01/2016	.....0	1,143,221	1,143,221	1,143,221	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
717100 00 2	PNC Real Estate Tax Credit Capital Insti.....		Wilmington.....	DE.....	PNC Real Estate Tax Credit Capital Insti.....	0.....	12/08/2011	.....0	3,104,690	3,104,690	3,104,690	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
720700 00 4	PNC Tax Credit Cap Inst Fd 58.....		Wilmington.....	DE.....	PNC Tax Credit Cap Inst Fd 58.....	0.....	08/12/2015	.....0	8,639,758	8,639,758	8,639,758	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
715600 00 3	PNC Tax Credit Capital Inst Fund 43.....		Wilmington.....	DE.....	PNC Tax Credit Capital Inst Fund 43.....	0.....	12/01/2016	.....0	710,901	710,901	710,901	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
719000 00 2	Richman Institutional Tax Credit Funs XC.....		Greenwich.....	CT.....	Richman Institutional Tax Credit Funs XC.....	0.....	04/01/2014	.....0	7,143,229	7,143,229	7,143,229	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
719900 00 3	Richman USA Institutional tax Credit fun.....		Greenwich.....	CT.....	Richman USA Institutional tax Credit fun.....	0.....	03/31/2019	.....0	14,758,301	14,758,301	14,758,301	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
3799999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								90,021,382	90,021,382	90,021,382	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX
Any Other Class of Assets - Unaffiliated																			
727600 00 0	Advantage Capital Solar Ptr II.....		Wilmington.....	DE.....	Advantage Capital Solar Ptr II.....	0.....	10/29/2018	.....0	2,323,696	2,323,696	2,323,696	(213,071)	.....0	.....0	.....0	.....0	.....0	.....0	.....0.000
4699999	Total - Any Other Class of Asset - Unaffiliated.....								2,323,696	2,323,696	2,323,696	(213,071)	.....0	.....0	.....0	.....0	.....0	.....0	XXX
4899999	Subtotal - Unaffiliated.....								964,444,082	1,037,855,670	1,005,163,844	351,121	(329,736)	9,166,463	(88,652)	6,449,355	413,290,374	XXX	
5099999	Totals.....								964,444,082	1,037,855,670	1,005,163,844	351,121	(329,736)	9,166,463	(88,652)	6,449,355	413,290,374	XXX	

E07.3

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....0	1B .....0	1C .....9,261,054	1D .....47,109,192	1E .....0	1F .....19,015,732	1G .....9,276,855
2A .....8,550,630	2B .....10,362,372	2C .....0				
3A .....0	3B .....0	3C .....0				
4A .....0	4B .....0	4C .....0				
5A .....0	5B .....0	5C .....0				
6 .....0						

SCHEDULE BA - PART 2

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

1	2			Location		5	6	7	8	9	10	11	
				3	4								
CUSIP Identification	Name or Description			City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated													
46332#	12	4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE.....	Ironwood Mezzanine Fund IV-B.....	06/12/2018.	.....2	.....0	.....2,706,605	.....0	.....4.240
1599999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated									02,706,6050	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated													
724000	00	5	A&M Capital Opportunities Fund.....	Wilmington.....	DE.....	A&M Capital Opportunities Fund.....	09/08/2017.	.....3	.....0	.....1,591,803	.....0	.....4.000
726300	00	0	A&M Capital Partners II.....	Wilmington.....	DE.....	A&M Capital Partners II.....	08/30/2019.	.....3	.....0	.....3,384,822	.....0	.....1.670
727500	00	0	Altas Partners Holding II LP.....	San Francisco.....	CA.....	Altas Partners Holding II LP.....	04/09/2019.	.....3	.....0	.....3,371,291	.....0	.....2.000
722400	00	9	Altas Partners Holdings LP.....	Wilmington.....	DE.....	Altas Partners Holdings LP.....	06/01/2016.	.....3	.....0	.....91,689	.....0	.....0.980
BAN10P	XP	3	Apollo Athene Strategic Ptnshp A-A SPN-1.....	Wilmington.....	DE.....	Apollo Athene Strategic Ptnshp A-A SPN-1.....	12/31/2020.	.....0	.....769	.....0	.....0	.....0.000
723900	00	7	Arrowhead Capital Fund III LP.....	Dover.....	DE.....	Arrowhead Capital Fund III LP.....	06/28/2017.	.....2	.....0	.....3,061,850	.....0	.....6.670
BAN039	K3	1	Athene LP AAA Investments (co invest VI).....	Wilmington.....	DE.....	Athene LP AAA Investments (co invest VI).....	06/17/2020.	.....0	.....1,720,900	.....0	.....0	.....0.000
BAN039	JX	7	Athene LP Apollo Natural Resources I.....	Wilmington.....	DE.....	Athene LP Apollo Natural Resources I.....	06/17/2020.	.....3	.....5,000,000	.....563,293	.....0	.....3.080
BANK0F	LJ	W	Athene LP Apollo Natural Resources II.....	Wilmington.....	DE.....	Athene LP Apollo Natural Resources II.....	06/17/2020.	.....3	.....3,995,414	.....142,907	.....0	.....0.260
BAN0ZF	87	7	Athene LP Momentum Investor LP.....	Wilmington.....	DE.....	Athene LP Momentum Investor LP.....	06/30/2020.	.....0	.....1,926,911	.....97,236	.....0	.....1.000
728700	00	0	Avista Healthcare Partners LP.....	Wilmington.....	DE.....	Avista Healthcare Partners LP.....	03/25/2020.	.....3	.....989,264	.....1,661,943	.....0	.....1.120
725800	00	0	Banc Fund X LP.....	Wilmington.....	DE.....	Banc Fund X LP.....	05/16/2018.	.....3	.....0	.....4,400,000	.....0	.....4.990
728900	00	0	Battery Ventures XIII LP.....	Wilmington.....	DE.....	Battery Ventures XIII LP.....	05/12/2020.	.....1	.....360,000	.....2,016,000	.....0	.....0.750
729000	00	0	Battery Ventures XIII Side Fnd.....	Wilmington.....	DE.....	Battery Ventures XIII Side Fnd.....	05/12/2020.	.....1	.....60,000	.....1,742,400	.....0	.....0.750
722800	00	0	Bluescape Energy Recap.....	Wilmington.....	DE.....	Bluescape Energy Recap.....	09/20/2016.	.....0	.....0	.....857,091	.....0	.....3.000
729400	00	0	Brighton Park Capital Fnd I LP.....	Wilmington.....	DE.....	Brighton Park Capital Fnd I LP.....	10/29/2020.	.....3	.....3,248,896	.....7,441	.....0	.....1.110
728400	00	0	Butterfly Fighter Co-Invest.....	Wilmington.....	DE.....	Butterfly Fighter Co-Invest.....	11/22/2019.	.....3	.....0	.....25,381	.....0	.....1.990
727900	00	0	Butterfly Generis Co-Invest LP.....	Wilmington.....	DE.....	Butterfly Generis Co-Invest LP.....	06/12/2019.	.....3	.....2,954	.....0	.....0	.....1.200
727000	00	0	CP Thor LLC.....	Wilmington.....	DE.....	CP Thor LLC.....	11/20/2018.	.....3	.....0	.....2,039,139	.....0	.....4.890
723500	00	5	Canvas Ventures 2 LP.....	Wilmington.....	DE.....	Canvas Ventures 2 LP.....	05/09/2017.	.....1	.....0	.....3,862,098	.....0	.....5.000
729100	00	0	Cohere Capital Fund I LP.....	Wilmington.....	DE.....	Cohere Capital Fund I LP.....	06/12/2020.	.....3	.....687,399	.....538,769	.....0	.....5.000
717900	00	5	Court Square Capital Part III.....	Wilmington.....	DE.....	Court Square Capital Part III.....	07/01/2016.	.....3	.....0	.....224,578	.....0	.....1.010
723000	00	6	Crescent Mezzanine Partner VII.....	Wilmington.....	DE.....	Crescent Mezzanine Partner VII.....	12/08/2016.	.....2	.....0	.....3,541,932	.....0	.....0.430
728500	00	0	EMG Iron Ore Phase 3 Q4 19 Co-.....	Dover.....	DE.....	EMG Iron Ore Phase 3 Q4 19 Co-.....	12/09/2019.	.....0	.....0	.....71,602	.....0	.....0.110
724600	00	2	EnCap Energy Capital Fund XI.....	Houston.....	TX.....	EnCap Energy Capital Fund XI.....	12/18/2017.	.....0	.....0	.....1,231,169	.....0	.....0.340
723400	00	8	Energy & Minerals Fund IV LP.....	Wilmington.....	DE.....	Energy & Minerals Fund IV LP.....	04/26/2017.	.....0	.....0	.....645,430	.....0	.....0.920
722100	00	5	Gamut Investment Fund I LP.....	Wilmington.....	DE.....	Gamut Investment Fund I LP.....	05/23/2016.	.....3	.....0	.....1,253,335	.....0	.....1.500
719200	00	8	Great Hill Equity Partners V.....	Wilmington.....	DE.....	Great Hill Equity Partners V.....	10/01/2016.	.....3	.....0	.....157,500	.....0	.....1.620
719100	00	0	Greenbriar Equity Fund III.....	Wilmington.....	DE.....	Greenbriar Equity Fund III.....	07/01/2016.	.....3	.....0	.....356,879	.....0	.....1.190
723600	00	3	Gridiron Energy LLC.....	Wilmington.....	DE.....	Gridiron Energy LLC.....	05/10/2017.	.....0	.....0	.....3,867	.....0	.....0.330
726000	00	0	Heartwood Partners III Frmlly: Capital Partners III.....	Wilmington.....	DE.....	Heartwood Partners III Frmlly: Capital Partners III.....	05/30/2018.	.....3	.....0	.....3,794,046	.....0	.....2.330
728800	00	0	Jade Equity Investors LP.....	Dover.....	DE.....	Jade Equity Investors LP.....	04/15/2020.	.....3	.....799,773	.....77,863	.....0	.....0.730
725900	00	0	LS Power Fund IV Feeder 1 LP.....	Wilmington.....	DE.....	LS Power Fund IV Feeder 1 LP.....	11/27/2018.	.....0	.....0	.....3,917,161	.....0	.....0.890
715700	00	1	Littlejohn Fund IV.....	Wilmington.....	DE.....	Littlejohn Fund IV.....	07/01/2015.	.....3	.....0	.....32,623	.....0	.....0.810
719400	00	4	Littlejohn Fund V.....	Wilmington.....	DE.....	Littlejohn Fund V.....	07/01/2015.	.....3	.....0	.....440,077	.....0	.....0.780
726200	00	0	Littlejohn VI.....	Wilmington.....	DE.....	Littlejohn VI.....	12/19/2019.	.....3	.....0	.....4,320,466	.....0	.....0.870
721200	00	4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE.....	Lovell Minnick Equity Ptnr IV.....	12/01/2015.	.....3	.....0	.....717,878	.....0	.....2.000
721200	00	4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE.....	Lovell Minnick Equity Ptnr IV.....	12/01/2015.	.....3	.....0	.....(952,106)	.....0	.....2.000
727200	00	0	Lovell Minnick Equity V LLP.....	Dover.....	DE.....	Lovell Minnick Equity V LLP.....	10/25/2019.3763,1615,231,22301.200	

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SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
725100 00 2	MRCC Senior Loan Fund I LLC.....	Wilmington.....	DE.....	MRCC Senior Loan Fund I LLC.....	12/01/2020.....	2	37,524,296	0	0	50.000	
721100 00 6	MSouth Equity Partners III LP.....	Wilmington.....	DE.....	MSouth Equity Partners III LP.....	11/09/2015.....	3	0	684,117	0	1.540	
725700 00 0	MSouth Equity Partners IV LP.....	Wilmington.....	DE.....	MSouth Equity Partners IV LP.....	09/06/2019.....	3	0	4,592,645	0	2.270	
727400 00 0	Miruvor LLP.....	Grand Cayman.....	KY1.....	Miruvor LLP.....	03/11/2019.....	1	0	(763,161)	0	4.170	
724100 00 3	Mithril II LP.....	Dover.....	DE.....	Mithril II LP.....	09/08/2017.....	1	0	8,150,738	0	2.820	
724700 01 8	Monomoy Capital Partners III L.....	Dover.....	DE.....	Monomoy Capital Partners III L.....	12/18/2017.....	3	0	4,368,155	0	1.970	
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....	Dover.....	DE.....	NB PRIVATE EQUITY CREDIT OPP.....	10/13/2017.....	2	0	13,604,492	0	2.360	
721900 00 9	NGP Natural Resources XI.....	Wilmington.....	DE.....	NGP Natural Resources XI.....	03/10/2016.....	0	0	93,700	0	0.040	
727100 00 0	NGP Natural Resources XII.....	Dover.....	DE.....	NGP Natural Resources XII.....	02/25/2019.....	0	0	945,216	0	0.240	
724500 00 4	New Mountain Investments V LP.....	Wilmington.....	DE.....	New Mountain Investments V LP.....	11/29/2017.....	3	0	7,101,392	0	0.410	
719800 00 5	New Mountain Partners IV LP.....	Wilmington.....	DE.....	New Mountain Partners IV LP.....	10/14/2016.....	3	0	196,474	0	0.360	
723200 00 2	Newstone Capital Partners III.....	Wilmington.....	DE.....	Newstone Capital Partners III.....	12/27/2016.....	2	0	78,673	0	2.430	
728100 00 0	Northstar Mezz Ptnrs VII Feeder LP.....	Wilmington.....	DE.....	Northstar Mezz Ptnrs VII Feeder LP.....	10/30/2019.....	2	0	578,618	0	4.350	
728100 00 0	Northstar Mezz Ptnrs VII Feeder LP.....	Wilmington.....	DE.....	Northstar Mezz Ptnrs VII Feeder LP.....	10/30/2019.....	2	(2,398,395)	0	0	4.350	
718200 00 9	Pamlico Capital III LP.....	Wilmington.....	DE.....	Pamlico Capital III LP.....	10/01/2016.....	3	0	116,825	0	1.540	
722000 00 7	Pfingsten Partners Fund V LP.....	Wilmington.....	DE.....	Pfingsten Partners Fund V LP.....	03/30/2016.....	3	0	210,229	0	3.930	
718000 00 3	Pine Brook Capital Partners II.....	Wilmington.....	DE.....	Pine Brook Capital Partners II.....	07/01/2016.....	3	0	808,035	0	0.460	
724900 00 6	Primus Capital Fund VIII LP.....	Cleveland.....	OH.....	Primus Capital Fund VIII LP.....	12/21/2017.....	3	0	5,066,662	0	2.780	
725400 00 6	Public Pension Capital LLC.....	Wilmington.....	DE.....	Public Pension Capital LLC.....	04/26/2018.....	3	0	1,123,769	0	3.180	
723300 00 0	Summitt Partners Growth Eq IX-A.....	Wilmington.....	DE.....	Summitt Partners Growth Eq IX-A.....	04/14/2017.....	3	0	2,407,500	0	0.450	
722200 00 3	Summitt Ptnrs Vent Cap Fd IV.....	Wilmington.....	DE.....	Summitt Ptnrs Vent Cap Fd IV.....	05/24/2016.....	1	0	1,702,693	0	1.160	
728000 00 0	TA XIII-A LP.....	Wilmington.....	DE.....	TA XIII-A LP.....	12/16/2019.....	3	0	8,000,000	0	0.400	
727800 00 0	The Energy & Mineral Grp Fd V.....	Dover.....	DE.....	The Energy & Mineral Grp Fd V.....	05/10/2019.....	0	0	633,482	0	2.440	
729200 00 0	The Founders Fund Growth LP.....	Wilmington.....	DE.....	The Founders Fund Growth LP.....	07/15/2020.....	1	100,000	700,000	0	0.330	
722300 00 1	Thoma Bravo Fund XII LP.....	Wilmington.....	DE.....	Thoma Bravo Fund XII LP.....	05/31/2016.....	3	0	1,055,360	0	0.260	
726800 00 0	Thoma Bravo Fund XIII LP.....	Dover.....	DE.....	Thoma Bravo Fund XIII LP.....	02/14/2019.....	3	0	9,177,899	0	0.120	
723100 00 4	Vista Credit Opp Fund II LP.....	Wilmington.....	DE.....	Vista Credit Opp Fund II LP.....	12/12/2016.....	2	0	1,222,950	0	1.100	
722500 00 6	Vista Equity Partners Fund VI.....	Wilmington.....	DE.....	Vista Equity Partners Fund VI.....	06/28/2016.....	3	0	576,282	0	0.100	
722600 00 4	Vista Foundation Fund III LP.....	Wilmington.....	DE.....	Vista Foundation Fund III LP.....	07/15/2016.....	3	0	1,353,515	0	0.360	
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....	Wilmington.....	DE.....	Welsh Carson Anderson & Stowe XII LP.....	07/01/2016.....	3	0	787,920	0	0.500	
726600 00 0	Butterfly Fund II LP.....	Grand Cayman.....	KY1.....	Butterfly Fund II LP.....	11/16/2018.....	3	0	666,569	0	2.860	
723800 00 9	Carlyle Structured Credit.....	George Town.....	KY1.....	Carlyle Structured Credit.....	09/22/2017.....	2	0	17,027,887	0	3.580	
728300 00 0	Cranemere Group Limited.....	England and Wales.....	UK.....	Cranemere Group Limited.....	10/23/2019.....	3	0	8,399,621	0	1.330	
725600 00 1	NCP Fund I LP.....	Grand Cayman.....	KY1.....	NCP Fund I LP.....	11/13/2018.....	3	0	350,351	0	2.840	
727300 00 0	Summit Partners Gw Eqty X-A.....	Grand Cayman.....	KY1.....	Summit Partners Gw Eqty X-A.....	03/18/2020.....	3	292,500	3,849,301	0	0.180	
726900 00 0	Vista Equity Partners Fund VII.....	Grand Cayman.....	KY1.....	Vista Equity Partners Fund VII.....	01/24/2019.....	3	0	4,858,886	0	0.070	
729300 00 0	Vista Foundation Fund IV.....	Grand Cayman.....	KY1.....	Vista Foundation Fund IV.....	07/24/2020.....	3	171,978	0	0	0.260	
1999999. Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....								55,242,866	164,250,425	0	XXX
Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated											
726400 00 0	CIP14 WFS Investor LLC.....	Wilmington.....	DE.....	CIP14 WFS Investor LLC.....	10/05/2018.....	0	0	18,010	0	15.080	
725300 00 8	CrossHarbor Inst Partn 2018.....	Wilmington.....	DE.....	CrossHarbor Inst Partn 2018.....	10/18/2018.....	0	0	9,126,984	0	3.970	
721300 00 2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE.....	Crow Holdings Realty Ptr VII.....	01/14/2016.....	0	0	360,523	0	1.080	

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SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
721000 00 8	Waterton Residential Property Venture XI.....	Wilmington.....	DE.....	Waterton Residential Property Venture XI.....	10/21/2015	.....0	.....0	.....76,902	.....0	.....2.940
219999	Total - Joint Venture, Partnerships or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....						.....0	.....9,582,419	.....0	XXX
4899999	Subtotal - Unaffiliated.....						.....55,242,866	.....176,539,449	.....0	XXX
5099999	Totals.....						.....55,242,866	.....176,539,449	.....0	XXX

E08.2

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																				
46332#	12	4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE..	Capital Distribution.....	06/12/2018.	01/16/2020.	.....2,302,162	.....0	.....0	.....0	.....0	.....0	.....2,302,162	.....792,555	.....0	.....0	.....0	.....1,509,607
1599999. Total - Joint Venture, Partnership or LLC Interests Which Underlying Assets Have the Characteristics of Fixed Income NAIC Desig Assigned - Unaffiliated.....									.....2,302,162	.....0	.....0	.....0	.....0	.....2,302,162	.....792,555	.....0	.....0	.....0	.....1,509,607	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated																				
722400	00	9	Atlas Partners Holdings LP.....	Wilmington.....	DE..	Capital Distribution.....	06/01/2016.	02/28/2020.	.....411,894	.....0	.....0	.....0	.....0	.....411,894	.....0	.....0	.....0	.....0	.....0	.....411,894
720800	00	2	ArcLight Energy Partners Fd VI.....	Wilmington.....	DE..	Capital Distribution.....	04/01/2016.	02/20/2020.	.....719,019	.....0	.....0	.....0	.....0	.....719,019	.....386,875	.....0	.....0	.....0	.....0	.....332,144
723900	00	7	Arrowhead Capital Fund III LP.....	Dover.....	DE..	Capital Distribution.....	06/28/2017.	01/22/2020.	.....1,568,846	.....0	.....0	.....0	.....0	.....1,568,846	.....815,498	.....0	.....0	.....0	.....0	.....753,349
BAN039	K3	1	Athene LP AAA Investments (co invest VI).....	Wilmington.....	DE..	Capital Distribution.....	06/17/2020.	10/01/2020.	.....90,866	.....0	.....0	.....0	.....0	.....90,866	.....90,866	.....0	.....0	.....0	.....0	.....0
BAN039	JX	7	Athene LP Apollo Natural Resources I.....	Wilmington.....	DE..	Capital Distribution.....	06/17/2020.	08/26/2020.	.....224,963	.....0	.....0	.....0	.....0	.....224,963	.....167,807	.....0	.....0	.....0	.....0	.....57,157
BANK0F	LJ	W	Athene LP Apollo Natural Resources II.....	Wilmington.....	DE..	Capital Distribution.....	06/17/2020.	10/01/2020.	.....113,491	.....0	.....0	.....0	.....0	.....113,491	.....82,032	.....0	.....0	.....0	.....0	.....31,459
717600	00	1	Avista Capital Partners III LP.....	Wilmington.....	DE..	Capital Distribution.....	04/01/2015.	03/26/2020.	.....1,630,114	.....0	.....0	.....0	.....0	.....1,630,114	.....1,630,114	.....0	.....(2,428,156)	.....(2,428,156)	.....0	.....0
728700	00	0	Avista Healthcare Partners LP.....	Wilmington.....	DE..	Capital Distribution.....	03/25/2020.	12/14/2020.	.....1,095	.....0	.....0	.....0	.....0	.....1,095	.....1,095	.....0	.....0	.....0	.....0	.....0
714800	00	0	Banc Fund VIII.....	Chicago.....	IL..	Capital Distribution.....	07/01/2015.	01/21/2020.	.....3,005,000	.....0	.....0	.....0	.....0	.....3,005,000	.....2,685,000	.....0	.....0	.....0	.....0	.....320,000
722800	00	0	Bluescape Energy Recap.....	Wilmington.....	DE..	Capital Distribution.....	09/20/2016.	02/03/2020.	.....90,141	.....0	.....0	.....0	.....0	.....90,141	.....90,141	.....0	.....0	.....0	.....0	.....90,141
729400	00	0	Brighton Park Capital Fnd I LP.....	Wilmington.....	DE..	Capital Distribution.....	10/29/2020.	12/17/2020.	.....688,266	.....0	.....0	.....0	.....0	.....688,266	.....673,858	.....0	.....0	.....0	.....0	.....14,408
728400	00	0	Butterfly Fighter Co-Invest.....	Wilmington.....	DE..	Capital Distribution.....	11/22/2019.	12/22/2020.	.....1,347,249	.....0	.....0	.....0	.....0	.....1,347,249	.....0	.....0	.....0	.....0	.....0	.....1,347,249
726100	00	0	CP Thor LLC.....	Wilmington.....	DE..	Capital Distribution.....	11/20/2018.	03/03/2020.	.....139,600	.....0	.....0	.....0	.....0	.....139,600	.....0	.....0	.....0	.....0	.....0	.....139,600
723500	00	5	Canvas Ventures 2 LP.....	Wilmington.....	DE..	Income Allocation.....	05/09/2017.	12/31/2020.	.....0	.....0	.....0	.....0	.....0	.....0	.....(472,545)	.....0	.....0	.....0	.....0	.....472,545
726100	00	0	CP Twin Frmly: CP ChromaScape.....	Wilmington.....	DE..	Capital Distribution.....	06/27/2018.	02/28/2020.	.....90,144	.....0	.....0	.....0	.....0	.....90,144	.....0	.....0	.....0	.....0	.....0	.....90,144
729100	00	0	Cohere Capital Fund I LP.....	Wilmington.....	DE..	Expense Allocation.....	06/12/2020.	12/31/2020.	.....0	.....0	.....0	.....0	.....0	.....0	.....253,150	.....0	.....0	.....0	.....0	.....(253,150)
717900	00	5	Court Square Capital Part III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	01/09/2020.	.....2,199,994	.....0	.....0	.....0	.....0	.....2,199,994	.....491,744	.....0	.....0	.....0	.....0	.....1,708,250
723000	00	6	Crescent Mezzanine Partner VII.....	Wilmington.....	DE..	Capital Distribution.....	12/08/2016.	01/23/2020.	.....2,025,052	.....0	.....0	.....0	.....0	.....2,025,052	.....1,251,415	.....0	.....0	.....0	.....0	.....773,637
723400	00	8	Energy & Minerals Fund IV LP.....	Wilmington.....	DE..	Capital Distribution.....	04/26/2017.	04/02/2020.	.....723,612	.....0	.....0	.....0	.....0	.....723,612	.....79,604	.....0	.....0	.....0	.....0	.....644,008
727700	00	0	EMG Fund V Iron Ore Phase 3.....	Dover.....	DE..	Income Allocation.....	05/10/2019.	12/31/2020.	.....0	.....0	.....0	.....0	.....0	.....0	.....(921,753)	.....0	.....0	.....0	.....0	.....921,753
728200	00	0	EMG Fund IV Sable Co-Investment.....	Dover.....	DE..	Expense Allocation.....	10/07/2019.	12/31/2020.	.....0	.....0	.....0	.....0	.....0	.....0	.....2,596,565	.....0	.....0	.....0	.....0	.....(2,596,565)
716200	00	1	Energy Fund XV.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	01/21/2020.	.....716,950	.....0	.....0	.....0	.....0	.....716,950	.....405,645	.....0	.....0	.....0	.....0	.....311,305
718100	00	1	Energy XVI LP.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	03/06/2020.	.....1,031,440	.....0	.....0	.....0	.....0	.....1,031,440	.....558,642	.....0	.....0	.....0	.....0	.....472,798
722100	00	5	Gamut Investment Fund I LP.....	Wilmington.....	DE..	Capital Distribution.....	05/23/2016.	01/17/2020.	.....97,253	.....0	.....0	.....0	.....0	.....97,253	.....97,253	.....0	.....0	.....0	.....0	.....0
719200	00	8	Great Hill Equity Partners V.....	Wilmington.....	DE..	Capital Distribution.....	10/01/2016.	03/12/2020.	.....11,508,488	.....0	.....0	.....0	.....0	.....11,508,488	.....2,040,447	.....0	.....0	.....0	.....0	.....9,468,042
719100	00	0	Greenbriar Equity Fund III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	02/03/2020.	.....204,750	.....0	.....0	.....0	.....0	.....204,750	.....127,727	.....0	.....0	.....0	.....0	.....77,023
723600	00	3	Gridiron Energy LLC.....	Wilmington.....	DE..	Capital Distribution.....	05/10/2017.	02/18/2020.	.....78,616	.....0	.....0	.....0	.....0	.....78,616	.....78,616	.....0	.....0	.....0	.....0	.....0
726000	00	0	Heartwood Partners III Frmly: Capital Partners III.....	Wilmington.....	DE..	Capital Distribution.....	05/30/2018.	03/11/2020.	.....454,579	.....0	.....0	.....0	.....0	.....454,579	.....0	.....0	.....0	.....0	.....0	.....454,579
725900	00	0	LS Power Fund IV Feeder 1 LP.....	Wilmington.....	DE..	Capital Distribution.....	11/27/2018.	02/05/2020.	.....156,547	.....0	.....0	.....0	.....0	.....156,547	.....112,970	.....0	.....0	.....0	.....0	.....43,577
715700	00	1	Littlejohn Fund IV.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015.	06/30/2020.	.....45,922	.....0	.....0	.....0	.....0	.....45,922	.....0	.....0	.....0	.....0	.....0	.....45,922
719400	00	4	Littlejohn Fund V.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015.	02/19/2020.	.....750,721	.....0	.....0	.....0	.....0	.....750,721	.....468,740	.....0	.....0	.....0	.....0	.....281,981
721200	00	4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE..	Capital Distribution.....	12/01/2015.	01/15/2020.	.....95,087	.....0	.....0	.....0	.....0	.....95,087	.....0	.....0	.....0	.....0	.....0	.....95,087
727200	00	0	Lovell Minnick Equity V LLP.....	Dover.....	DE..	Capital Distribution.....	10/25/2019.	10/25/2019.	.....44,878	.....0	.....0	.....0	.....0	.....44,878	.....0	.....0	.....0	.....0	.....0	.....44,878
725100	00	2	MRC Senior Loan Fund I LLC.....	Wilmington.....	DE..	Capital Distribution.....	12/01/2020.	12/28/2020.	.....1,250,000	.....0	.....0	.....0	.....0	.....1,250,000	.....0	.....0	.....0	.....0	.....0	.....1,250,000
721100	00	6	MSouth Equity Partners III LP.....	Wilmington.....	DE..	Capital Distribution.....	11/09/2015.	03/04/2020.	.....1,421,830	.....0	.....0	.....0	.....0	.....1,421,830	.....1,157,428	.....0	.....0	.....0	.....0	.....264,402
727400	00	0	Miruvior LLP.....	Grand Cayman.....	KY1	Reverse Capital Distribution.....	03/11/2019.	01/01/2020.	.....(4,498)	.....0	.....0	.....0	.....0	.....(4,498)	.....0	.....0	.....0	.....0	.....0	.....(4,498)
724100	00	3	Mithril II LP.....	Dover.....	DE..	Capital Distribution.....	09/08/2017.	07/22/2020.	.....58,460	.....0	.....0	.....0	.....0	.....58,460	.....0	.....0	.....0	.....0	.....0	.....58,460
724700	01	8	Monomoy Capital Partners III L.....	Dover.....	DE..	Capital Distribution.....	12/18/2017.	03/13/2020.2,926,49300002,926,4932,836,746000089,747

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SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
			3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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	
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....		Dover.....	DE..	Capital Distribution.....	10/13/2017.	02/11/2020.	1,847,081	0	0	0	0	0	0	1,847,081	991,626	0	0	0	855,455	
721900 00 9	NGP Natural Resources XI.....		Wilmington.....	DE..	Capital Distribution.....	03/10/2016.	02/24/2020.	99,367	0	0	0	0	0	0	99,367	177,846	0	0	0	(78,479)	
727100 00 0	NGP Natural Resources XII.....		Dover.....	DE..	Capital Distribution.....	02/25/2019.	12/28/2020.	17,103	0	0	0	0	0	17,103	11,950	0	0	0	5,153		
724500 00 4	New Mountain Investments V LP.....		Wilmington.....	DE..	Capital Distribution.....	11/29/2017.	11/16/2020.	2,056,137	0	0	0	0	0	2,056,137	903,804	0	0	0	1,152,333		
719800 00 5	New Mountain Partners IV LP.....		Wilmington.....	DE..	Capital Distribution.....	10/14/2016.	03/17/2020.	953,219	0	0	0	0	0	953,219	343,692	0	0	0	609,527		
723200 00 2	Newstone Capital Partners III.....		Wilmington.....	DE..	Capital Distribution.....	12/27/2016.	01/13/2020.	4,577,847	0	0	0	0	0	4,577,847	1,819,554	0	0	0	2,758,293		
728100 00 0	Northstar Mezz Ptnrs VII Feeder LP.....		Wilmington.....	DE..	Capital Contribution.....	10/30/2019.	03/01/2020.	2,664,883	0	0	0	0	0	0	221,265	0	0	0	(221,265)		
718200 00 9	Pamlico Capital III LP.....		Wilmington.....	DE..	Capital Distribution.....	10/01/2016.	01/10/2020.	3,610,846	0	0	0	0	0	3,610,846	980,039	0	0	0	2,630,807		
722000 00 7	Pfungsten Partners Fund V LP.....		Wilmington.....	DE..	Capital Distribution.....	03/30/2016.	01/18/2020.	982,053	0	0	0	0	0	982,053	297,907	0	0	0	684,146		
718000 00 3	Pine Brook Capital Partners II.....		Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	02/03/2020.	480,455	0	0	0	0	0	480,455	261,519	0	0	0	218,936		
724900 00 6	Primus Capital Fund VIII LP.....		Cleveland.....	OH.	Capital Distribution.....	12/21/2017.	12/01/2020.	209,671	0	0	0	0	0	209,671	209,671	0	0	0	0		
723300 00 0	Summit Partners Growth Eq IX-A.....		Wilmington.....	DE..	Capital Distribution.....	04/14/2017.	05/15/2020.	1,079,394	0	0	0	0	0	1,079,394	490,059	0	0	0	589,335		
722200 00 3	Summitt Ptnrs Vent Cap Fd IV.....		Wilmington.....	DE..	Capital Distribution.....	05/24/2016.	12/29/2020.	1,674,580	0	0	0	0	0	1,674,580	362,799	0	0	0	1,311,781		
725200 00 0	Tennenbaum Capital Ptnr VIII.....		Wilmington.....	DE..	Capital Distribution.....	03/22/2018.	01/13/2020.	154,782	0	0	0	0	0	154,782	354,320	0	0	0	(199,538)		
727800 00 0	The Energy & Mineral Grp Fd V.....		Dover.....	DE..	Capital Distribution.....	05/10/2019.	01/08/2020.	498,752	0	0	0	0	0	498,752	300,189	0	0	0	198,563		
722300 00 1	Thoma Bravo Fund XII LP.....		Wilmington.....	DE..	Capital Distribution.....	05/31/2016.	02/10/2020.	4,254,703	0	0	0	0	0	4,254,703	1,775,240	0	0	0	2,479,463		
726800 00 0	Thoma Bravo Fund XIII LP.....		Dover.....	DE..	Capital Distribution.....	02/14/2019.	08/12/2020.	10,384,516	0	0	0	0	0	10,384,516	2,602,122	0	0	0	7,782,394		
723100 00 4	Vista Credit Opp Fund II LP.....		Wilmington.....	DE..	Capital Distribution.....	12/12/2016.	02/05/2020.	2,236,378	0	0	0	0	0	2,236,378	270,481	0	0	0	1,965,897		
722500 00 6	Vista Equity Partners Fund VI.....		Wilmington.....	DE..	Capital Distribution.....	06/28/2016.	05/19/2020.	7,403,373	0	0	0	0	0	7,403,373	2,466,420	0	0	0	4,936,953		
722600 00 4	Vista Foundation Fund III LP.....		Wilmington.....	DE..	Capital Distribution.....	07/15/2016.	02/14/2020.	2,672,941	0	0	0	0	0	2,672,941	1,041,929	0	0	0	1,631,012		
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....		Wilmington.....	DE..	Capital Distribution.....	07/01/2016.	01/06/2020.	6,035,133	0	0	0	0	0	6,035,133	2,167,493	0	0	0	3,867,640		
724300 00 9	West Marine LLC.....		Wilmington.....	DE..	Capital Distribution.....	09/11/2017.	07/29/2020.	625,283	0	0	0	0	0	625,283	625,283	0	0	0	0		
722700 00 2	Penfund Capital Fund V.....		Toronto.....	ON.	Capital Distribution.....	08/19/2016.	01/24/2020.	2,232,727	0	0	0	0	181,010	2,232,727	1,935,694	(181,010)	0	(181,010)	297,032		
726500 00 0	Butterfly Fund II LP.....		Grand Cayman.....	KY1	Capital Distribution.....	11/16/2018.	12/22/2020.	466,195	0	0	0	0	0	466,195	0	0	0	0	466,195		
723800 00 9	Carlyle Structured Credit.....		George Town.....	KY1	Capital Distribution.....	09/22/2017.	02/12/2020.	11,808,899	0	0	0	0	0	11,808,899	9,310,169	0	0	0	2,498,730		
726900 00 0	Vista Equity Partners Fund VII.....		Grand Cayman.....	KY1	Capital Distribution.....	01/24/2019.	01/14/2020.	128,669	0	0	0	0	0	128,669	100,785	0	0	0	27,884		
1999999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Common Stocks - Unaffiliated.....								105,061,849	0	0	0	0	181,010	102,396,966	47,717,393	(181,010)	(2,428,156)	(2,609,166)	53,211,574		
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated																					
720100 00 7	CrossHarbor Instit Ptnrs 2014.....		Wilmington.....	DE..	Capital Distribution.....	07/01/2015.	01/28/2020.	5,715,000	0	0	0	0	0	5,715,000	4,092,000	0	0	0	0	1,623,000	
721300 00 2	Crow Holdings Realty Ptr VII.....		Wilmington.....	DE..	Capital Distribution.....	01/14/2016.	01/15/2020.	6,401,982	0	0	0	0	0	6,401,982	3,997,594	0	0	0	0	2,404,388	
721000 00 8	Waterton Residential Property Venture XI.....		Wilmington.....	DE..	Capital Distribution.....	10/21/2015.	01/31/2020.	1,967,109	0	0	0	0	0	1,967,109	1,327,068	0	0	0	0	640,041	
726400 00 0	CIP14 WFS Investor LLC.....		Wilmington.....	DE..	Income Allocation.....	10/05/2018.	12/31/2020.	0	0	0	0	0	0	0	(177,790)	0	0	0	0	177,790	
2199999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Real Estate - Unaffiliated.....								14,084,091	0	0	0	0	0	14,084,091	9,238,872	0	0	0	0	4,845,219	
Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated																					
704120 00 5	NLD.....		Capital Distribution.....	06/05/2015.	03/31/2020.	67,719,847	0	0	0	0	0	67,719,847	0	0	0	0	0	67,719,847	
2599999. Total - Joint Venture, Partnership or LLC Interests for Which the Underlying Assets Have the Characteristics of Other - Unaffiliated.....								67,719,847	0	0	0	0	0	67,719,847	0	0	0	0	0	0	67,719,847
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																					
716800 00 8	PNC Real Estate Tax Credit 46 Institutio.....		Wilmington.....	DE..	Capital Distribution.....	12/01/2016.	07/16/2020.	132,320	0	0	0	0	0	132,320	0	0	0	0	0	132,320	
719000 00 2	Richman Institutional Tax Credit Funs XC.....		Greenwich.....	CT..	Capital Distribution.....	04/01/2014.	01/31/2020.	162,344	0	0	0	0	0	162,344	162,344	0	0	0	0	0	
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								294,664	0	0	0	0	0	294,664	162,344	0	0	0	0	0	132,320
Any Other Class of Assets - Unaffiliated																					
726700 00 0	Advantage Capital Solar Ptr II.....		Wilmington.....	DE..	Capital Distribution.....	10/29/2018.	01/15/2020.	275,146	0	0	0	0	0	275,146	(535,705)	0	0	0	0	810,851	

E09.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less 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
717700 00 9	GLC Solar Gen II LLC.....	Waterbury.....	VT..	Sale.....	01/07/2013.	06/01/2020.	.....666,241	.....0	.....0	.....0	.....0	.....0	.....0	.....666,982	.....70,858	.....0	.....(596,124)	.....(596,124)	.....0
46999999	Total - Any Other Class of Assets - Unaffiliated.....						.....941,387	.....0	.....0	.....0	.....0	.....0	.....0	.....942,128	.....(464,847)	.....0	.....(596,124)	.....(596,124)	.....810,851
48999999	Subtotal - Unaffiliated.....						.....190,404,000	.....0	.....0	.....0	.....0	.....0	.....181,010	.....187,739,858	.....57,446,317	.....(181,010)	.....(3,024,280)	.....(3,205,290)	.....128,229,418
50999999	Totals.....						.....190,404,000	.....0	.....0	.....0	.....0	.....0	.....181,010	.....187,739,858	.....57,446,317	.....(181,010)	.....(3,024,280)	.....(3,205,290)	.....128,229,418

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For	Bond	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
912810	FT	0	United States Treasury.....	SD..			1.A	102,094	146.652	146,652	100,000	101,432	0	(66)	0	0	4.500	4.370	FA.....	1,700	4,500	02/04/2008.	02/15/2036.
912810	QK	7	United States Treasury.....	SD..			1.A	107,736	143.148	178,935	125,000	111,142	0	420	0	0	3.875	4.750	FA.....	1,830	4,844	02/08/2011.	08/15/2040.
912828	F2	1	United States Treasury.....	SD..			1.A	351,633	101.499	365,396	360,000	357,790	0	2,907	0	0	2.125	2.968	MS.....	1,965	7,650	11/05/2018.	09/30/2021.
912828	Q2	9	United States Treasury.....	SD..			1.A	217,522	103.050	216,405	210,000	216,405	0	(1,117)	0	0	1.500	0.138	MS.....	805	1,575	08/10/2020.	03/31/2023.
912828	UN	8	United States Treasury.....	SD..			1.A	102,453	103.960	103,960	100,000	100,568	0	(261)	0	0	2.000	1.726	FA.....	755	2,000	05/03/2013.	02/15/2023.
912828	WG	1	United States Treasury.....				1.A	209,877	100.694	211,457	210,000	209,979	0	62	0	0	2.250	2.280	AO.....	818	4,725	05/07/2019.	04/30/2021.
912828	WN	6	United States Treasury.....	SD..			1.A	1,903,621	100.773	1,864,301	1,850,000	1,854,478	0	(10,772)	0	0	2.000	1.408	MN.....	3,253	37,000	04/25/2016.	05/31/2021.
91282C	BD	2	US TREASURY N/B.....				1.A	5,249,795	100.014	5,250,735	5,250,000	5,249,795	0	0	0	0	0.125	0.127	JD.....	18	0	12/29/2020.	12/31/2022.
0199999	U.S. Government - Issuer Obligations.....							8,244,731	XXX	8,337,841	8,205,000	8,201,589	0	(8,827)	0	0	XXX	XXX	XXX	11,144	62,294	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
3620AS	W5	4	Government National Mortgage A 738768.....	CF..			1.A	5,114,606	112.659	5,491,766	4,874,680	5,103,674	0	20,775	0	0	4.000	2.248	MON..	16,249	194,987	08/27/2013.	09/15/2041.
36225A	PD	6	Government Natl Mtg Assn Pool 780420.....				1.A	9,147	111.702	9,961	8,917	9,010	0	23	0	0	7.500	6.966	MON..	56	669	12/24/1997.	08/15/2026.
36225A	UH	1	Government Natl Mtg Assn Pool 780584.....				1.A	12,259	111.849	13,580	12,141	12,190	0	(9)	0	0	7.000	6.789	MON..	71	850	12/24/1997.	06/15/2027.
36230K	L4	1	Government National Mortgage A 751247.....	CF..			1.A	5,305,244	109.006	5,530,696	5,073,754	5,296,133	0	11,923	0	0	4.000	2.015	MON..	16,913	202,950	08/27/2013.	10/15/2040.
38373A	EF	9	Government National Mortgage A REMIC Se.....	CF..			1.A	3,965,303	110.933	4,547,328	4,099,167	4,052,499	0	4,547,328	0	0	4.500	4.980	MON..	15,372	184,463	09/04/2009.	08/20/2039.
38374U	N7	2	Government Natl Mtg Assn REMIC Ser 2009.....				1.A	2,540,294	111.995	2,979,060	2,659,993	2,622,403	0	16,476	0	0	4.500	5.141	MON..	9,975	119,700	07/29/2009.	06/20/2039.
38374U	S2	8	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	7,376,001	112.695	8,726,913	7,743,833	7,627,530	0	48,354	0	0	4.500	5.158	MON..	29,039	348,473	07/29/2009.	06/20/2039.
38374V	AY	5	Government Natl Mtg Assn REMIC Ser 200.....	C.....			1.A	15,919,707	114.091	18,439,546	16,162,139	16,080,269	0	32,633	0	0	4.500	4.676	MON..	60,608	729,547	10/29/2009.	06/20/2039.
38376C	XK	0	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	9,974,767	110.768	11,274,336	10,178,334	10,112,597	0	35,737	0	0	4.500	4.721	MON..	38,169	458,025	10/22/2009.	09/20/2039.
38376E	J2	2	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	5,824,013	104.548	6,392,535	6,114,450	6,055,915	0	12,776	0	0	4.000	4.607	MON..	20,382	244,578	01/14/2010.	11/16/2024.
38376F	FD	9	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	3,115,826	112.617	3,631,513	3,224,658	3,189,711	0	14,580	0	0	4.500	4.958	MON..	14,202	145,110	10/22/2009.	08/20/2039.
38376J	DY	7	Government Natl Mtg Assn REMIC Ser 200.....	C.....			1.A	12,725,926	111.690	14,552,385	13,029,264	12,925,260	0	32,887	0	0	4.500	4.761	MON..	48,860	586,317	10/29/2009.	10/20/2038.
38376J	SZ	8	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	11,298,710	111.939	12,537,956	11,200,704	11,201,873	0	(24,558)	0	0	4.500	4.427	MON..	42,003	504,032	05/20/2010.	11/20/2039.
38376K	WB	3	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	20,791,065	111.104	23,612,540	21,252,646	21,102,028	0	72,808	0	0	4.500	4.737	MON..	79,697	956,369	10/29/2009.	07/20/2039.
38376P	4N	7	Government Natl Mtg Assn REMIC Ser 200.....	CF..			1.A	6,910,698	114.870	7,983,425	6,949,965	6,926,695	0	3,071	0	0	4.500	4.588	MON..	26,062	312,748	11/23/2010.	12/20/2039.
38376U	JU	4	GOVERNMENT NATIONAL MORTGAGE SERIES 2017.....				1.A	3,467,658	105.062	3,716,474	3,537,410	3,465,560	0	(1,697)	0	0	3.000	3.728	MON..	8,844	104,418	12/01/2020.	04/20/2047.
38377E	HD	9	Government Natl Mtg Assn REMIC Ser 201.....	CF..			1.A	269,756	99.982	267,700	267,748	267,200	0	(55)	0	0	4.500	4.405	MON..	1,004	12,049	05/19/2010.	04/20/2039.
38377Y	W4	8	Government National Mortgage A SERIES 20.....				1.A	1,037,328	24.374	1,102,292	0	922,135	0	9,978	0	0	5.954	8.799	MON..	8,227	246,801	05/21/2013.	10/20/2041.
38379P	S7	3	GOVERNMENT NATIONAL MORTGAGE SERIES 2015.....				1.A	7,337,473	103.210	7,501,594	7,268,282	7,339,712	0	1,921	0	0	3.000	1.709	MON..	18,171	214,546	12/01/2020.	06/20/2045.
38380Y	BZ	7	Government National Mortgage SERIES 2018.....				1.A	15,484,631	107.169	16,694,535	15,577,765	15,516,856	0	6,955	0	0	4.000	4.269	MON..	51,926	609,817	12/01/2020.	08/20/2048.
0299999	U.S. Government - Residential Mortgage-Backed Securities.....							138,480,412	XXX	155,006,135	139,235,850	139,829,250	0	310,974	0	0	XXX	XXX	XXX	503,720	6,176,449	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																							
38373M	4Z	0	Government Natl Mtg Assn SERIES 20093 CL.....				1.A	290,490	2.918	104,661	0	262,920	0	(3,444)	0	0	1.210	11.262	MON..	3,615	43,391	01/13/2009.	10/16/2048.
38376G	GN	4	Government Natl Mtg Assn SERIES 201040 C.....				1.A	11,972	0.087	175	0	10,421	0	(187)	0	0	0.939	1.897	MON..	157	1,883	04/04/2011.	12/16/2043.
38380M	3Y	5	Government National Mortgage A SERIES 20.....	CF..			1.A	11,963,790	108.413	13,414,665	12,373,668	11,974,155	0	7,023	0	0	3.100	5.409	MON..	31,965	383,584	07/12/2019.	02/16/2061.
38380M	LQ	2	Government National Mortgage A SERIES 20.....				1.A	6,338,501	106.233	7,529,971	7,088,166	6,331,630	0	(7,574)	0	0	2.500	8.794	MON..	14,767	174,828	12/01/2020.	06/16/2058.
38380N	JF	7	GOVERNMENT NATIONAL MORTGAGE SERIES 2019.....				1.A	6,287,616	105.930	6,679,068	6,305,172	6,286,975	0	(556)	0	0	3.000	3.083	MON..	15,763	186,117	12/01/2020.	08/16/2061.
38380N	JS	9	Government National Mortgage A SERIES 20.....	CF..			1.A	3,035,472	106.308	3,276,090	3,081,697	3,036,068	0	552	0	0	3.000	3.517	MON..	7,704	92,451	12/12/2019.	02/16/2061.
38380N	KB	4	Government National Mortgage A SERIES 20.....	CF..			1.A	5,159,375	82.970	4,148,500	5,000,000	5,155,424	0	(3,163)	0	0	3.000	2.830	MON..	12,500	150,000	10/08/2019.	08/16/2061.

E10

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For	Bond	NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38380N SX 8	Government National Mortgage A SERIES 20.....			CF..		4	1.A	3,919,375	85.947	3,437,880	4,000,000	3,920,119	0	668	0	0	3.000	3.422	MON..	10,000	120,000	12/12/2019.	01/16/2062.
38380U 2K 8	GOVERNMENT NATIONAL MORTGAGE SERIES 2018.....					4	1.A	4,952,505	109.765	5,282,303	4,812,375	4,895,133	0	(45,487)	0	0	3.500	1.992	MON..	14,036	165,283	12/01/2020.	01/20/2048.
38380U E4 1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018.....					4	1.A	2,836,811	108.524	3,004,246	2,768,278	2,826,241	0	(6,030)	0	0	3.500	1.863	MON..	8,074	95,078	12/01/2020.	01/20/2048.
0399999	U.S. Government - Commercial Mortgage-Backed Securities.....							44,795,907	XXX	46,877,559	45,429,356	44,699,086	0	(58,198)	0	0	XXX	XXX	XXX	118,581	1,412,615	XXX	XXX
0599999	Total - U.S. Government.....							191,521,050	XXX	210,221,535	192,870,206	192,729,925	0	243,949	0	0	XXX	XXX	XXX	633,445	7,651,358	XXX	XXX
All Other Governments - Issuer Obligations																							
80414L 2E 4	SAUDI ARABIAN OIL CO.....				D		1.F FE	991,600	117.494	1,174,940	1,000,000	992,073	0	280	0	0	4.250	4.313	AO.....	8,854	42,500	04/09/2019.	04/16/2039.
0699999	All Other Governments - Issuer Obligations.....							991,600	XXX	1,174,940	1,000,000	992,073	0	280	0	0	XXX	XXX	XXX	8,854	42,500	XXX	XXX
1099999	Total - All Other Governments.....							991,600	XXX	1,174,940	1,000,000	992,073	0	280	0	0	XXX	XXX	XXX	8,854	42,500	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
13063A 5G 5	CALIFORNIA ST.....			CF..			1.C FE	36,287,926	175.793	41,952,999	23,865,000	34,565,782	0	(390,530)	0	0	7.550	4.050	AO.....	450,452	1,801,808	03/29/2016.	04/01/2039.
20772J AA 0	CONNECTICUT ST.....						1.E FE	14,144,594	130.027	16,318,389	12,550,000	13,639,145	0	(101,776)	0	0	5.295	4.104	AO.....	166,131	664,523	07/21/2015.	10/01/2029.
45204F ED 3	ILLINOIS ST FIN AUTH REVENUE.....						1.F FE	3,000,000	105.718	3,171,540	3,000,000	3,000,000	0	0	0	0	3.510	3.510	MN.....	13,455	12,870	09/18/2020.	05/15/2041.
452152 F5 5	ILLINOIS ST.....						1.F FE	5,960,250	128.790	6,439,500	5,000,000	5,825,048	0	(35,917)	0	0	7.350	5.666	JJ.....	183,750	367,500	11/16/2016.	07/01/2035.
452152 TE 1	ILLINOIS ST.....						1.F FE	4,170,680	121.362	4,854,480	4,000,000	4,150,765	0	(5,313)	0	0	5.520	5.187	AO.....	55,200	220,800	11/16/2016.	04/01/2038.
57582P UE 8	MASSACHUSETTS ST.....			CF..			1.B FE	9,000,000	147.565	13,280,850	9,000,000	9,000,000	0	0	0	0	5.456	5.456	JJ.....	245,520	491,040	12/01/2009.	12/01/2039.
837151 AA 7	SOUTH CAROLINA ST PUBLIC SVC A.....						1.F FE	12,320,748	166.099	14,508,748	8,735,000	12,069,370	0	(58,343)	0	0	6.454	4.172	JJ.....	281,878	563,757	05/09/2016.	01/01/2050.
837151 NP 0	SOUTH CAROLINA ST PUBLIC SVC A.....						1.F FE	16,747,620	133.836	21,587,747	16,130,000	16,692,230	0	(12,366)	0	0	4.770	4.533	JD.....	64,117	769,401	05/03/2016.	12/01/2045.
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....							101,631,818	XXX	122,114,253	82,280,000	98,942,340	0	(604,245)	0	0	XXX	XXX	XXX	1,460,503	4,891,699	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							101,631,818	XXX	122,114,253	82,280,000	98,942,340	0	(604,245)	0	0	XXX	XXX	XXX	1,460,503	4,891,699	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																							
02765U CR 3	AMERICAN MUNI PWR-OHIO INC OH.....						1.F FE	9,737,389	146.958	10,992,458	7,480,000	9,507,294	0	(54,976)	0	0	6.053	4.166	FA.....	171,044	452,764	06/28/2016.	02/15/2043.
02765U DN 1	AMERICAN MUNI PWR-OHIO INC OH.....						1.F FE	10,005,771	148.772	12,630,743	8,490,000	9,885,574	0	(26,260)	0	0	5.939	4.825	FA.....	190,484	504,221	01/26/2016.	02/15/2047.
02765U DV 3	AMERICAN MUNI PWR-OHIO INC OH.....						1.F FE	4,138,110	166.196	4,985,880	3,000,000	4,082,393	0	(15,927)	0	0	7.499	5.106	FA.....	84,989	224,970	03/22/2017.	02/15/2050.
167486 VV 8	CHICAGO IL.....						2.A FE	15,396,002	117.464	17,619,600	15,000,000	15,329,310	0	(17,623)	0	0	7.375	7.096	JJ.....	553,125	1,106,250	10/14/2016.	01/01/2033.
20281P KG 6	CMWLTH FING AUTH PA.....						1.E FE	6,021,527	122.274	7,519,851	6,150,000	6,037,989	0	4,255	0	0	4.144	4.294	JD.....	21,238	254,856	01/10/2017.	06/01/2038.
213185 BP 5	COOK CNTY IL.....						1.E FE	14,887,500	134.850	20,227,500	15,000,000	14,914,451	0	5,322	0	0	6.310	6.384	MN.....	120,942	946,500	08/06/2015.	11/15/2031.
215309 JG 1	COOK CNTY IL SCH DIST #163 PAR.....						1.C FE	10,771,840	132.111	13,772,572	10,425,000	10,741,569	0	(8,453)	0	0	5.193	4.958	JD.....	24,061	541,370	02/14/2017.	12/01/2041.
235219 MD 1	DALLAS TX.....						1.E FE	4,966,427	133.988	5,547,103	4,140,000	4,761,179	0	(56,418)	0	0	5.613	3.663	FA.....	87,787	232,378	02/28/2017.	02/15/2030.
295407 U4 0	ERIE PA.....						1.C FE	304,332	116.051	353,956	305,000	304,432	0	60	0	0	4.178	4.206	MN.....	1,628	12,743	06/06/2019.	11/15/2028.
295407 U7 3	ERIE PA.....						1.C FE	1,441,836	110.543	1,597,346	1,445,000	1,442,308	0	283	0	0	4.178	4.206	MN.....	7,714	60,372	06/06/2019.	11/15/2028.
406792 2V 2	HAMDEN CT.....						2.B FE	5,645,420	109.363	6,014,965	5,500,000	5,585,302	0	(16,238)	0	0	4.926	4.550	FA.....	102,351	270,930	01/10/2017.	08/15/2030.
452872 AT 1	IMPERIAL CA IRR DIST PENNS OBL.....						1.D FE	2,624,581	131.969	2,797,743	2,120,000	2,513,220	0	(30,258)	0	0	7.000	4.659	JJ.....	74,200	148,400	01/19/2017.	01/01/2031.
45656R CX 8	INDUSTRY CA.....						1.E FE	23,198,330	115.370	26,592,785	23,050,000	23,044,038	0	(48,232)	0	0	5.125	4.910	JJ.....	590,656	1,181,313	06/27/2017.	01/01/2051.
485106 QU 5	KANSAS CITY MO SPL OBLG.....						1.E FE	2,065,404	113.049	2,255,328	1,995,000	2,043,482	0	(6,163)	0	0	4.380	3.966	AO.....	21,845	87,381	03/23/2017.	10/01/2032.
593490 MA 0	MIAMI FL SPL OBLG.....						1.F FE	800,000	111.158	889,264	800,000	800,000	0	0	0	0	4.192	4.192	JJ.....	16,768	33,536	11/05/2018.	01/01/2026.
593490 MB 8	MIAMI FL SPL OBLG.....						1.F FE	855,000	114.550	979,403	855,000	855,000	0	0	0	0	4.292	4.292	JJ.....	18,348	36,697	11/05/2018.	01/01/2027.
593490 MC 6	MIAMI FL SPL OBLG.....						1.F FE	1,415,000	114.883	1,625,594	1,415,000	1,415,000	0	0	0	0	4.342	4.342	JJ.....	30,720	61,439	11/05/2018.	01/01/2028.
593490 ME 2	MIAMI FL SPL OBLG.....						1.F FE	3,500,000	113.234	3,963,190	3,500,000	3,500,000	0	0	0	0	4.808	4.808	JJ.....	84,140	168,280	11/05/2018.	01/01/2039.
64966L YY 1	New York NY.....						1.C FE	19,571,200	109.195	21,839,000	20,000,000	19,723,009	0	30,956	0	0	3.600	3.812	FA.....	300,000	720,000	09/15/2015.	08/01/2028.

E10.1

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64966M	GP	8	New York NY			2	1.C FE	1,503,390	112.276	1,684,140	1,500,000	1,502,215	0	(333)	0	0	3.450	3.422	JD	4,313	51,750	03/07/2017	12/01/2027
672211	BL	2	OAKLAND-ALAMEDA CNTY CA COLISE				1.D FE	5,926,966	107.894	6,559,955	6,080,000	6,019,236	0	18,224	0	0	3.493	3.840	FA	88,489	212,374	07/20/2015	02/01/2024
672319	CE	8	OAKLAND CA PENSN OBLG				1.C FE	5,209,800	110.603	5,530,150	5,000,000	5,085,490	0	(26,905)	0	0	4.350	3.733	JD	9,667	217,500	01/07/2016	12/15/2023
78605Q	AJ	6	SACRAMENTO CA PUBLIC FING AUTH				1.F FE	20,555,700	141.073	28,214,600	20,000,000	20,526,548	0	(7,232)	0	0	5.637	5.456	AO	281,850	1,127,400	11/16/2015	04/01/2050
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations							170,541,525	XXX	204,193,126	163,250,000	169,619,039	0	(255,918)	0	0	XXX	XXX	XXX	2,886,359	8,653,424	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions							170,541,525	XXX	204,193,126	163,250,000	169,619,039	0	(255,918)	0	0	XXX	XXX	XXX	2,886,359	8,653,424	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

E10.2	010869	CD	5	ALAMEDA CA CORRIDOR TRANSPRTN			1.G FE	27,398,796	126.722	29,697,301	23,435,000	26,200,653	0	(247,992)	0	0	6.600	4.923	AO	386,678	1,546,710	08/13/2015	10/01/2029
	02554C	AD	1	AMERICAN EAGLE NORTHWEST LLC W			1.D FE	11,460,663	135.327	14,479,989	10,700,000	11,414,108	0	(10,216)	0	0	5.780	5.325	JD	27,487	618,460	11/16/2015	12/15/2049
	047093	FW	4	ATHENS GA HSG AUTH REVENUE		2	1.C FE	1,127,170	111.566	1,227,226	1,100,000	1,118,318	0	(2,466)	0	0	4.050	3.757	JD	1,980	44,550	03/23/2017	06/15/2032
	052451	AP	6	AUSTIN TX RENTAL CAR SPL FAC R		2	1.G FE	3,124,140	103.611	3,108,330	3,000,000	3,099,825	0	(24,315)	0	0	5.460	3.603	MN	20,930	81,900	07/08/2020	11/15/2032
	059231	W7	1	BALTIMORE MD REVENUE		2	1.C FE	1,000,000	104.270	1,042,700	1,000,000	1,000,000	0	0	0	0	2.864	2.864	JJ	2,307	0	11/19/2020	07/01/2043
	072024	NT	5	BAY AREA CA TOLL AUTH TOLL BRI			1.D FE	5,722,603	123.715	5,734,190	4,635,000	5,406,655	0	(65,844)	0	0	6.793	4.565	AO	78,714	314,856	09/16/2015	04/01/2030
	072024	WT	5	BAY AREA CA TOLL AUTH TOLL BRI		2	1.C FE	633,418	107.611	645,666	600,000	633,115	0	(303)	0	0	3.552	2.798	AO	5,328	0	12/22/2020	04/01/2054
	102291	AA	9	BOWDOIN COLLEGE			1.C FE	9,378,685	121.807	11,571,665	9,500,000	9,379,673	0	76	0	0	4.693	4.754	JJ	222,918	445,835	10/14/2015	07/01/2112
	13077D	FS	6	CALIFORNIA ST UNIV REVENUE		2	1.D FE	10,000,000	111.648	11,164,800	10,000,000	10,000,000	0	0	0	0	4.248	4.248	MN	70,800	424,800	07/13/2018	11/01/2050
	137288	HL	3	CANAVERAL FL PORT AUTH		2	1.G FE	2,967,684	109.489	3,322,991	3,035,000	2,972,524	0	1,239	0	0	4.654	4.795	JD	11,771	141,249	11/14/2016	06/01/2046
	16753Q	BH	9	CHICAGO IL HSG AUTH			1.D FE	1,938,920	112.082	2,241,640	2,000,000	1,943,490	0	2,153	0	0	4.361	4.602	JJ	43,610	87,220	10/10/2018	01/01/2038
	167593	H7	0	CHICAGO IL O'HARE INTERNATIONAL			1.F FE	5,306,900	127.044	6,352,200	5,000,000	5,300,056	0	(4,125)	0	0	4.572	4.233	JJ	114,300	228,600	03/13/2019	01/01/2054
	167727	SW	7	CHICAGO IL WSTWTR TRANSMISSION			1.G FE	2,147,986	142.230	2,439,245	1,715,000	2,102,446	0	(11,949)	0	0	6.900	5.039	JJ	59,168	118,335	11/10/2016	01/01/2040
	16772P	AQ	9	CHICAGO IL TRANSIT AUTH SALES			1.C FE	14,606,950	139.390	17,075,275	12,250,000	14,384,678	0	(62,839)	0	0	6.200	4.827	JD	63,292	759,500	06/27/2017	12/01/2040
	167736	YU	5	CHICAGO IL WTR REVENUE			1.G FE	22,247,016	143.979	25,340,304	17,600,000	21,739,824	0	(121,842)	0	0	6.742	4.878	MN	197,765	1,186,592	11/16/2016	11/01/2040
	20369E	AA	0	COMMUNITY HOSPITALS OF I			1.F FE	12,813,866	112.165	13,852,378	12,350,000	12,580,930	0	(48,275)	0	0	4.237	3.765	MN	87,212	523,270	10/07/2015	05/01/2025
	215003	CV	4	COOK CNTY IL SCH DIST #143 1/2			1.F FE	9,700,000	121.746	11,809,362	9,700,000	9,700,000	0	0	0	0	4.703	4.703	JD	38,016	456,191	10/12/2016	12/01/2040
	215265	EF	2	COOK CNTY IL SCH DIST #160			1.F FE	5,512,997	132.318	6,510,046	4,920,000	5,463,328	0	(14,952)	0	0	5.250	4.445	JD	21,525	258,300	06/21/2017	06/01/2042
	215813	HU	3	COOK CNTY IL CMNTY HIGH SCH DI			1.D FE	3,000,000	131.620	3,948,600	3,000,000	3,000,000	0	0	0	0	5.019	5.019	JD	12,548	150,570	12/21/2016	12/01/2041
	249182	PX	8	DENVER CITY & CNTY CO ARPT REV		2	1.E FE	1,006,250	101.853	1,018,530	1,000,000	1,006,201	0	(49)	0	0	2.767	2.695	MN	4,842	0	11/24/2020	11/15/2035
	249182	PY	6	DENVER CITY & CNTY CO ARPT REV		2	1.E FE	1,002,160	101.097	1,010,970	1,000,000	1,002,123	0	(37)	0	0	2.867	2.842	MN	5,017	0	10/19/2020	10/15/2037
	262808	EZ	7	DU PAGE CNTY IL SCH DIST #15 M			1.C FE	3,500,000	130.536	4,568,760	3,500,000	3,500,000	0	0	0	0	4.663	4.663	JD	7,254	163,205	11/16/2016	12/15/2041
	358885	AA	9	FROEDTERT & CMNTY HLTH			1.C FE	5,999,760	122.515	7,350,900	6,000,000	5,999,992	0	0	0	0	4.686	4.686	AO	70,290	281,160	10/28/2015	04/01/2045
	438701	2C	7	HONOLULU CITY & CNTY HI WSTWTR		2	1.C FE	1,000,000	101.345	1,013,450	1,000,000	1,000,000	0	0	0	0	2.624	2.624	JJ	146	0	12/16/2020	07/01/2045
	442331	S6	2	HOUSTON TX			1.D FE	10,135,162	127.533	10,661,759	8,360,000	9,795,771	0	(98,361)	0	0	6.290	4.333	MS	175,281	525,844	05/01/2017	03/01/2032
	44244C	TQ	0	HOUSTON TX UTILITY SYS REVENUE		2	1.C FE	4,000,000	118.514	4,740,560	4,000,000	4,000,000	0	0	0	0	3.973	3.973	MN	20,306	158,920	08/08/2018	11/15/2031
	45506D	6Q	3	INDIANA ST FIN AUTH REVENUE			1.D FE	1,020,000	112.283	1,145,287	1,020,000	1,020,000	0	0	0	0	3.630	3.630	MS	12,342	29,621	10/30/2019	03/01/2039
	485429	Y9	9	KANSAS ST DEV FIN AUTH REVENUE			1.E FE	6,000,000	115.470	6,928,200	6,000,000	6,000,000	0	0	0	0	3.941	3.941	AO	49,919	236,460	08/13/2015	04/15/2026
	485429	Z7	2	KANSAS ST DEV FIN AUTH REVENUE			1.E FE	7,296,385	136.141	9,992,749	7,340,000	7,300,436	0	827	0	0	4.927	4.965	AO	76,347	361,642	10/28/2015	04/15/2045
	49126K	LM	1	KENTUCKY ST ECON DEV FIN AUTH			1.F FE	11,855,915	135.152	15,812,784	11,700,000	11,851,573	0	(2,586)	0	0	5.079	4.991	FA	224,492	594,243	03/13/2019	08/15/2048
	49151E	2Q	5	KENTUCKY ST PROPERTY & BLDGS C			1.E FE	7,291,455	129.194	7,751,640	6,000,000	6,968,913	0	(91,550)	0	0	6.573	4.303	FA	164,325	394,380	04/17/2017	08/01/2029
	533282	CD	9	LINCOLN CNTY NE HOSP AUTH #1 H		2	1.F FE	4,000,000	102.476	4,099,040	4,000,000	4,000,000	0	0	0	0	3.384	3.384	MN	22,560	83,848	02/13/2020	11/01/2040
	54465A	FU	1	LOS ANGELES CNTY CA REDEV REFU			1.D FE	3,366,308	111.767	3,693,899	3,305,000	3,336,184	0	(6,122)	0	0	4.000	3.774	FA	55,083	132,200	08/20/2015	08/01/2025

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
54473E	NT	7	LOS ANGELES CNTY CA PUBLIC WKS.....				1.C FE.....	3,045,263	141.748	3,189,330	2,250,000	2,910,762	0	(38,535)	0	0	7.488	4.420	FA	70,200	168,480	04/11/2017	08/01/2033
54589S	EN	0	LOUDOUN CNTY VA ECON DEV AUTH.....			2	1.B FE.....	3,604,784	110.478	4,098,734	3,710,000	3,608,798	0	1,854	0	0	4.300	4.474	JD	13,294	159,530	10/04/2018	06/01/2048
546398	6Q	6	LOUISIANA ST PUBLIC FACS AUTHR.....			2	1.F FE.....	17,530,245	118.305	21,028,714	17,775,000	17,543,946	0	3,502	0	0	4.346	4.424	JD	64,375	772,502	04/24/2017	06/01/2051
546475	UA	0	LOUISIANA ST GAS & FUELS TAX R.....				1.D FE.....	500,000	101.505	507,525	500,000	500,000	0	0	0	0	2.530	2.530	MN	2,108	2,038	08/21/2020	05/01/2041
547804	AE	4	LOWER AL GAS DIST GAS PROJ REV.....				1.G FE.....	1,379,790	149.712	1,497,120	1,000,000	1,378,233	0	(1,557)	0	0	5.000	2.900	MS	16,667	0	11/03/2020	09/01/2046
574204	WG	4	MARYLAND ST DEPT TRANSN CONS.....				1.B FE.....	2,994,390	105.681	3,170,430	3,000,000	2,999,150	0	555	0	0	4.350	4.370	JD	5,800	130,500	06/10/2010	06/15/2022
57586E	TR	2	MASSACHUSETTS ST HLTH & EDUC TN.....				1.E FE.....	5,637,100	113.984	5,699,200	5,000,000	5,330,209	0	(61,713)	0	0	5.761	4.211	AO	72,013	288,050	07/14/2015	10/01/2025
57586N	3B	5	MASSACHUSETTS ST HSG FIN AGY.....			2	1.C FE.....	1,575,000	102.033	1,607,020	1,575,000	1,575,000	0	0	0	0	4.621	4.621	JD	6,065	72,781	10/30/2018	12/01/2038
59259Y	DC	0	MET TRANSPRTN AUTH NY REVENUE.....				1.G FE.....	3,430,875	131.037	3,275,925	2,500,000	3,317,590	0	(25,838)	0	0	6.687	4.236	MN	21,361	167,175	03/30/2016	11/15/2040
592643	BN	9	MET WASHINGTON DC ARPTS AUTH D.....				2.B FE.....	11,351,120	172.304	13,784,320	8,000,000	11,173,680	0	(53,703)	0	0	8.000	5.229	AO	160,000	640,000	06/12/2017	10/01/2047
59333P	3W	6	MIAMI-DADE CNTY FL AVIATION RE.....			2	1.F FE.....	15,742,010	110.219	17,635,040	16,000,000	15,757,502	0	7,056	0	0	4.280	4.392	AO	171,200	684,800	10/01/2018	10/01/2041
61685P	ED	6	MORENO VLY CA PUBLIC FING AUTH.....			2	1.C FE.....	7,311,375	104.170	7,812,750	7,500,000	7,317,243	0	3,345	0	0	4.000	4.147	MN	50,000	300,000	03/29/2019	05/01/2049
626207	YF	5	MUNICIPAL ELEC AUTH GA.....				2.A FE.....	21,070,607	152.290	26,608,109	17,472,000	20,957,976	0	(30,920)	0	0	6.637	5.380	AO	289,904	1,159,617	04/25/2018	04/01/2057
645913	AA	2	New Jersey ECO POB Pension Obligation Se.....				2.A FE.....	29,066,350	129.095	32,273,750	25,000,000	27,859,583	0	(272,096)	0	0	7.425	5.645	FA	701,250	1,856,250	04/26/2016	02/15/2029
646136	XR	7	NEW JERSEY ST TRANSPRTN TRUST.....				2.A FE.....	15,387,085	138.590	19,589,697	14,135,000	15,275,551	0	(30,358)	0	0	6.561	5.864	JD	41,218	927,397	06/15/2017	12/15/2040
646136	XS	5	NEW JERSEY ST TRANSPRTN TRUST.....				2.A FE.....	1,192,426	118.989	1,326,727	1,115,000	1,172,796	0	(5,802)	0	0	5.754	4.957	JD	2,851	64,157	05/17/2017	12/15/2028
64763F	XC	8	NEW ORLEANS LA.....			2	1.F FE.....	7,000,000	111.528	7,806,960	7,000,000	7,000,000	0	0	0	0	4.550	4.550	JD	26,542	318,500	11/16/2016	12/01/2046
64966N	AC	1	NEW YORK CITY NY HSG DEV CORP.....				1.F FE.....	12,144,780	134.766	12,128,940	9,000,000	11,933,912	0	(51,876)	0	0	6.320	4.318	JD	47,400	568,800	08/10/2016	06/01/2049
64990C	JW	2	NEW YORK ST DORM AUTH REVENUES.....				2.A FE.....	6,888,130	104.615	7,323,050	7,000,000	6,902,031	0	3,677	0	0	4.224	4.339	JJ	147,840	295,680	11/15/2016	07/01/2038
650116	BU	9	NEW YORK ST TRANSPRTN DEV CORP.....				1.F FE.....	1,627,477	105.763	1,750,378	1,655,000	1,633,984	0	1,803	0	0	3.673	3.834	JJ	30,394	60,788	03/23/2017	07/01/2030
650404	AA	4	NEWARK NJ REDEV AREA.....				1.G FE.....	5,000,000	114.827	5,741,350	5,000,000	5,000,000	0	0	0	0	4.490	4.490	JD	18,708	224,500	01/25/2018	12/01/2047
657382	AQ	0	NORTH AUGUSTA SC PUBLIC FACS C.....			2	1.F FE.....	1,537,988	109.923	1,615,868	1,470,000	1,518,193	0	(5,951)	0	0	4.887	4.327	MN	11,973	71,839	06/21/2017	11/01/2040
65819W	AK	9	NORTH CAROLINA ST ESTRN MUNI P.....				1.G FE.....	3,027,750	112.555	3,376,650	3,000,000	3,013,886	0	(2,768)	0	0	4.058	3.945	JJ	60,870	121,740	07/16/2015	07/01/2025
67232T	AU	9	OAKLAND CA REDEV SUCCESSOR AGY.....				1.C FE.....	1,000,000	108.815	1,088,150	1,000,000	1,000,000	0	0	0	0	3.962	3.962	MS	13,207	39,620	08/12/2015	09/01/2023
67232T	AV	7	OAKLAND CA REDEV SUCCESSOR AGY.....				1.C FE.....	1,000,000	112.259	1,122,590	1,000,000	1,000,000	0	0	0	0	4.162	4.162	MS	13,873	41,620	08/12/2015	09/01/2024
67232T	AW	5	OAKLAND CA REDEV SUCCESSOR AGY.....				1.C FE.....	660,000	113.862	751,489	660,000	660,000	0	0	0	0	4.312	4.312	MS	9,486	28,459	08/12/2015	09/01/2025
677632	PA	3	OHIO ST UNIV.....				1.C FE.....	14,147,553	145.807	20,485,884	14,050,000	14,147,986	0	(76)	0	0	4.800	4.766	JD	56,200	674,400	01/26/2016	06/01/2111
677704	A6	5	OHIO UNIV GEN RECPTS ATHENS.....				1.E FE.....	16,316,400	142.777	21,416,550	15,000,000	16,314,509	0	(560)	0	0	5.590	5.136	JD	69,875	838,500	10/28/2015	12/01/2114
678908	Z8	0	OKLAHOMA ST DEV FIN AUTH.....				6. FE.....	6,672,750	37.000	5,309,500	14,350,000	5,309,500	(1,363,250)	0	0	0	5.877	13.828	FA	0	421,675	06/06/2018	08/01/2037
69848A	AA	6	PANHANDLE TX ECON DEV CORP LEA.....				1.E FE.....	11,565,198	111.126	12,851,942	11,565,198	11,565,198	0	0	0	0	3.985	3.985	JJ	212,514	460,873	08/11/2016	07/15/2048
717883	TS	1	PHILADELPHIA PA SCH DIST.....				1.F FE.....	6,176,049	126.761	7,592,984	5,990,000	6,160,734	0	(4,391)	0	0	5.060	4.846	MS	101,031	303,094	03/20/2017	09/01/2042
717883	TZ	5	PHILADELPHIA PA SCH DIST.....				1.F FE.....	24,372,790	132.041	26,335,577	19,945,000	23,951,096	0	(118,426)	0	0	6.765	5.120	JD	112,440	1,349,279	03/15/2017	06/01/2040
73209G	AZ	3	POMONA CA REVENUE.....			2	1.D FE.....	4,360,000	105.596	4,603,986	4,360,000	4,360,000	0	0	0	0	4.050	4.050	MN	29,430	176,580	04/21/2017	05/01/2047
73358W	XQ	2	PORT AUTH N Y & N J.....				1.D FE.....	32,123,739	138.919	41,606,241	29,950,000	32,052,859	0	(16,687)	0	0	4.810	4.441	AO	304,126	1,440,595	07/15/2016	10/15/2065
736688	LX	8	PORTLAND OR CMNTY CLG DIST.....			2	1.B FE.....	11,000,000	119.034	13,093,740	11,000,000	11,000,000	0	0	0	0	4.637	4.637	JD	42,506	510,070	11/07/2018	06/01/2038
74442P	DJ	1	PUBLIC FIN AUTH WI REVENUE.....				2.B FE.....	7,000,000	103.672	7,257,040	7,000,000	7,000,000	0	0	0	0	5.075	5.075	AO	88,813	355,250	04/26/2017	10/01/2032
74442P	DK	8	PUBLIC FIN AUTH WI REVENUE.....				2.B FE.....	23,000,000	108.721	25,005,830	23,000,000	23,000,000	0	0	0	0	5.739	5.739	AO	329,993	1,319,970	04/26/2017	10/01/2037
757696	AN	9	REDONDO BEACH CA CMNTY FING AU.....			2	1.C FE.....	7,468,116	107.597	8,118,194	7,545,000	7,471,436	0	1,310	0	0	4.250	4.310	MN	53,444	320,663	03/19/2019	05/01/2049
786744	JG	8	SAGINAW MI HOSP FIN AUTH.....			2	1.E FE.....	2,150,000	105.120	2,260,080	2,150,000	2,150,000	0	0	0	0	3.255	3.255	JJ	34,991	17,690	02/28/2020	07/01/2040

E10.3

SCHEDULE D - PART 1

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

E10.4

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
786744	JH	6			2	1.E FE.....	3,500,000	100.843	3,529,505	3,500,000	3,500,000	0	0	0	0	3.385	3.385	JJ.....	59,238	29,948	02/28/2020	07/01/2050
79467B	BN	4				1.D FE.....	4,110,816	109.357	4,926,533	4,505,000	4,124,711	0	7,274	0	0	3.820	4.354	JJ.....	86,046	172,091	04/08/2019	01/01/2048
796246	AG	1			2	2.A FE.....	2,000,000	109.344	2,186,880	2,000,000	2,000,000	0	0	0	4.503	4.503	JJ.....	45,030	90,060	07/15/2015	07/01/2026	
79772E	CT	4			2	1.B FE.....	22,250,000	111.691	24,851,248	22,250,000	22,250,000	0	0	0	4.371	4.371	MS.....	324,183	972,548	02/08/2019	09/01/2049	
835574	CB	8				1.C FE.....	6,645,481	121.624	6,914,324	5,685,000	6,349,716	0	(59,755)	0	0	6.000	4.400	JD.....	28,425	341,100	07/15/2015	12/01/2029
837227	8J	9			2	1.D FE.....	2,309,314	103.389	2,310,744	2,235,000	2,308,662	0	(652)	0	0	3.262	2.866	FA.....	30,377	0	11/20/2020	08/01/2044
83759Y	AC	8			2	2.B FE.....	6,878,564	103.669	7,049,492	6,800,000	6,853,574	0	(7,501)	0	0	5.625	5.467	JD.....	31,875	382,500	05/23/2017	12/01/2037
85732P	BZ	2				1.F FE.....	21,155,917	121.314	23,645,312	19,491,000	20,535,581	0	(133,448)	0	0	5.000	4.077	MS.....	286,951	974,550	06/16/2016	09/15/2027
85732T	JR	4				1.F FE.....	7,509,414	117.549	7,946,312	6,760,000	7,319,709	0	(52,042)	0	0	5.485	4.333	MS.....	109,176	370,786	01/31/2017	09/15/2029
889184	AA	5			2	2.C FE.....	20,697,360	106.077	21,215,400	20,000,000	20,632,918	0	(13,569)	0	0	4.982	4.761	MN.....	127,318	996,400	10/22/2015	11/15/2045
91412G	DZ	5				1.D FE.....	2,840,959	145.458	3,178,257	2,185,000	2,786,327	0	(14,088)	0	0	5.946	4.142	MN.....	16,601	129,920	11/08/2016	05/15/2045
91412G	HA	6				1.C FE.....	4,929,450	143.924	7,196,200	5,000,000	4,929,790	0	40	0	0	4.858	4.928	MN.....	31,037	242,900	12/02/2015	05/15/2112
91412H	BU	6			2	1.C FE.....	2,000,000	113.558	2,271,160	2,000,000	2,000,000	0	0	0	4.428	4.428	MN.....	11,316	88,560	05/23/2018	05/15/2048	
91756T	AV	3			2	1.E FE.....	5,000,000	109.864	5,493,200	5,000,000	5,000,000	0	0	0	3.806	3.806	JJ.....	95,150	190,300	10/07/2016	07/01/2036	
924397	DE	9				1.F FE.....	6,204,322	112.323	6,728,148	5,990,000	6,100,695	0	(21,472)	0	0	4.650	4.203	FA.....	116,056	278,535	09/15/2015	08/01/2025
92778W	HZ	2			2	1.B FE.....	9,950,600	115.879	11,587,900	10,000,000	9,951,728	0	858	0	0	4.500	4.531	MS.....	150,000	450,000	11/06/2018	09/01/2048
928172	WG	6				1.B FE.....	4,418,936	132.035	4,819,278	3,650,000	4,196,099	0	(45,924)	0	0	5.900	4.005	FA.....	89,729	215,350	09/16/2015	08/01/2030
941247	2E	7				1.C FE.....	16,360,217	132.688	18,675,836	14,075,000	16,071,762	0	(62,163)	0	0	7.089	5.805	JD.....	83,148	997,777	09/28/2015	12/01/2038
977100	EL	6			2	1.C FE.....	21,000,000	112.139	23,549,190	21,000,000	21,000,000	0	0	0	3.954	3.954	MN.....	138,390	830,340	01/12/2017	05/01/2036	
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations							734,379,679	XXX	841,174,719	691,113,198	724,955,431	(1,363,250)	(1,910,125)	0	XXX	XXX	XXX	7,718,561	35,455,588	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																						
3128M8	2R	4			4	1.A.....	19,974,589	107.735	21,007,977	19,499,677	19,953,728	0	27,877	0	0	3.500	1.981	MON...	56,874	686,070	12/29/2011	10/01/2041
3128M8	FH	2			4	1.A.....	4,720,798	108.024	5,229,515	4,841,068	4,727,217	0	(5,388)	0	0	3.500	4.795	MON...	14,120	169,437	12/06/2010	11/01/2040
3128M9	CN	0			4	1.A.....	8,860,116	106.188	9,214,022	8,677,084	8,850,128	0	10,308	0	0	3.000	1.847	MON...	21,693	260,313	06/05/2012	04/01/2042
3128MJ	MB	3			4	1.A.....	2,939,173	111.882	3,292,006	2,942,391	2,939,038	0	58	0	0	4.500	4.511	MON...	11,034	132,408	08/03/2009	07/01/2039
3128MJ	Q9	4			4	1.A.....	2,277,981	107.585	2,381,552	2,213,646	2,274,401	0	2,812	0	0	3.500	1.836	MON...	6,456	77,478	04/03/2012	03/01/2042
3128MJ	VM	9			4	1.A.....	1,977,639	105.585	2,039,960	1,932,054	1,975,434	0	813	0	0	3.000	1.366	MON...	4,830	57,962	01/23/2015	12/01/2044
3128S2	SH	5			4	1.A.....	8,980,391	103.771	9,071,006	8,741,369	8,970,216	0	24,331	0	0	3.000	1.589	MON...	21,853	262,241	12/17/2012	11/01/2042
31292H	X3	3			4	1.A.....	771,371	115.691	863,075	746,018	766,178	0	454	0	0	5.000	4.092	MON...	3,108	37,301	01/12/2009	08/01/2033
31292S	A3	4			4	1.A.....	2,203,720	107.088	2,382,253	2,224,575	2,204,773	0	(881)	0	0	2.500	2.792	MON...	4,635	55,614	02/12/2013	01/01/2043
312933	NC	4			4	1.A.....	4,651,240	112.345	5,313,439	4,729,574	4,656,641	0	(1,305)	0	0	4.500	5.051	MON...	17,736	212,831	06/19/2009	06/01/2039
312939	3G	4			4	1.A.....	5,087,096	116.303	5,716,373	4,915,069	5,075,983	0	3,662	0	0	5.000	3.533	MON...	20,479	245,754	04/14/2010	04/01/2040
312942	FT	7			4	1.A.....	8,414,226	109.798	8,964,125	8,164,197	8,400,400	0	11,592	0	0	4.000	2.506	MON...	27,214	326,568	09/15/2010	09/01/2040
312945	2S	6			4	1.A.....	294,582	109.750	319,905	291,485	294,311	0	436	0	0	4.500	2.874	MON...	1,093	13,117	04/08/2011	02/01/2041
312946	P5	9			4	1.A.....	5,960,084	109.419	6,285,749	5,744,659	5,947,492	0	12,422	0	0	4.000	2.073	MON...	19,149	229,786	09/01/2011	03/01/2041
31296R	PL	6			4	1.A.....	558,617	116.126	627,758	540,583	550,822	0	(5,168)	0	0	5.000	4.678	MON...	2,252	27,029	01/12/2009	12/01/2033
3132GS	EU	9			4	1.A.....	13,000,072	105.989	13,778,646	13,000,072	13,000,072	0	0	0	3.000	3.004	MON...	32,500	390,002	03/30/2012	03/01/2042	
3132GS	TW	9			4	1.A.....	9,301,732	107.826	9,716,922	9,011,669	9,285,636	0	18,008	0	0	3.500	1.792	MON...	26,284	315,408	04/06/2012	04/01/2042
3132HP	Z7	2			4	1.A.....	16,421,857	106.065	16,682,759	15,728,806	16,386,964	0	31,413	0	0	3.000	0.808	MON...	39,322	471,864	01/03/2013	11/01/2042
3132J6	GQ	1			4	1.A.....	9,152,917	106.923	10,018,245	9,369,588	9,162,792	0	(9,247)	0	0	2.500	3.602	MON...	19,520	234,240	03/11/2013	01/01/2043

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31368H	NW	9	Federal Natl Mtg Assn	190405	CF..	4	1.A	3,440,882	109.637	3,816,610	3,481,133	3,442,050	0	(1,449)	0	4.000	4.480	MON..	11,604	139,245	03/24/2011.	10/01/2040.
3136A1	SB	2	Federal Natl Mtg Assn REMIC Ser	2011-9	CF..	4	1.A	25,165,482	111.927	28,794,578	25,726,212	25,481,794	0	129,964	0	4.000	4.384	MON..	85,754	1,029,049	10/26/2011.	10/25/2041.
3136A7	AL	6	Federal Natl Mtg Assn REMIC Ser	2012-6	CF..	4	1.A	10,134,375	111.094	11,109,400	10,000,000	10,024,971	0	(29,806)	0	3.000	2.845	MON..	25,000	300,000	05/03/2013.	07/25/2032.
3136A8	5W	6	Federal Natl Mtg Assn REMIC Ser	2012-1	CF..	4	1.A	9,064,225	110.964	10,150,011	9,147,121	9,103,770	0	9,648	0	3.000	3.092	MON..	22,868	274,414	05/15/2013.	10/25/2032.
3136A8	BQ	2	Federal Natl Mtg Assn REMIC Ser	2012-9	C.....	4	1.A	2,110,818	111.252	2,363,097	2,124,094	2,116,583	0	1,404	0	3.000	3.064	MON..	5,310	63,723	05/15/2013.	09/25/2032.
3136A8	SM	3	Federal Natl Mtg Assn SERIES	2012102 CLA	C.....	4	1.A	3,146,838	108.819	3,352,387	3,080,700	3,148,684	0	1,717	0	3.000	1.781	MON..	7,702	90,937	12/01/2020.	09/25/2042.
3136AD	XX	2	Federal Natl Mtg Assn REMIC Ser	2013-2	CF..	4	1.A	20,668,306	111.180	22,514,658	20,250,637	20,368,722	0	(70,645)	0	3.000	2.780	MON..	50,627	607,519	05/02/2013.	04/25/2033.
3136AD	Z8	5	Federal Natl Mtg Assn		CF..	4	1.A	8,448,438	105.479	10,547,900	10,000,000	8,684,039	0	(4,063)	0	2.500	6.669	MON..	20,833	250,000	06/09/2014.	05/25/2043.
3136AE	TQ	0	Federal Natl Mtg Assn SERIES	201354 CLAS	C.....	4	1.A	1,455,192	106.388	1,553,003	1,459,754	1,455,436	0	(27)	0	3.000	3.056	MON..	3,649	43,793	03/20/2015.	06/25/2033.
3136AE	U2	1	Federal Natl Mtg Assn REMIC Ser	2013-6	C.....	4	1.A	23,892,699	109.664	27,708,783	25,266,982	24,625,397	0	122,246	0	3.000	3.549	MON..	63,167	758,010	06/21/2013.	06/25/2033.
3136AF	3L	6	Federal Natl Mtg Assn REMIC Ser	2013-8	CF..	4	1.A	27,750,555	106.657	32,886,566	30,833,950	29,565,351	0	485,946	0	3.000	4.117	MON..	77,085	925,019	08/01/2013.	08/25/2033.
3136AF	V7	6	Federal Natl Mtg Assn REMIC Ser	2013-8	CF..	4	1.A	8,985,347	105.798	10,625,293	10,043,000	9,611,848	0	170,794	0	3.000	4.186	MON..	25,108	301,290	08/01/2013.	08/25/2033.
3136AJ	KW	5	Fannie Mae SERIES	201413 CLASS CB	CF..	4	1.A	21,020,647	107.012	25,363,907	23,701,928	21,789,875	0	145,615	0	2.500	5.470	MON..	49,379	592,548	06/10/2014.	03/25/2034.
3136AJ	RR	9	Federal Natl Mtg Assn REMIC Ser	2014-14	C.....	4	1.A	10,617,151	111.837	12,985,506	11,611,100	11,104,524	0	170,782	0	3.000	4.281	MON..	29,028	342,738	12/01/2020.	04/25/2034.
3136AJ	VP	8	Fannie Mae SERIES	201418 CLASS BC	CF..	4	1.A	13,559,119	108.876	15,895,157	14,599,321	13,872,899	0	62,230	0	3.000	4.840	MON..	36,498	437,980	04/14/2014.	04/25/2034.
3136AK	AQ	6	FNR	2014-33	CF..	4	1.A	3,703,868	111.612	4,508,943	4,039,837	3,791,354	0	10,419	0	3.000	4.616	MON..	10,100	121,195	06/05/2014.	06/25/2034.
3136AM	XV	6	Fannie Mae SERIES	201511 CLASS AQ	CF..	4	1.A	10,268,630	110.280	11,411,313	10,347,582	10,288,356	0	7,637	0	3.000	3.237	MON..	25,869	310,428	05/12/2015.	03/25/2035.
3136AM	Z3	6	Fannie mae	2015-18 TY	CF..	4	1.A	7,056,986	110.347	7,840,154	7,105,000	7,068,421	0	2,975	0	3.000	3.060	MON..	17,763	213,150	05/05/2015.	04/25/2035.
3136AV	ZS	1	FANNIE MAE SERIES	201716 CLASS JZ	C.....	4	1.A	5,473,673	106.451	5,970,371	5,608,562	5,473,428	0	(576)	0	3.000	4.573	MON..	14,021	165,554	12/01/2020.	03/25/2047.
3136B0	ZB	5	Federal Natl Mtg Assn	2018-2 JZ	C.....	4	1.A	11,982,045	109.002	13,217,334	12,125,772	12,036,864	0	25,741	0	3.500	4.109	MON..	35,367	416,464	12/01/2020.	02/25/2048.
3136B5	QC	2	Fannie mae SERIES	201945 CLASS KL	C.....	4	1.A	2,750,009	107.938	2,985,565	2,766,000	2,754,555	0	4,149	0	3.000	3.219	MON..	6,915	82,980	09/16/2019.	08/25/2049.
3136B5	YJ	8	Fannie mae SERIES	201939 CLASS PZ	C.....	4	1.A	4,869,549	105.546	5,114,980	4,846,209	4,855,778	0	(12,485)	0	3.000	2.634	MON..	12,116	143,051	12/01/2020.	08/25/2049.
3137A2	UN	9	Federal Home Ln Mtg Corp REMIC Ser	375	CF..	4	1.A	18,248,794	109.298	21,036,854	19,247,245	18,988,682	0	126,193	0	4.000	4.633	MON..	64,157	769,890	12/07/2010.	11/15/2040.
3137A5	DU	5	Federal Home Ln Mtg Corp REMIC Ser	378	CF..	4	1.A	7,310,913	103.409	7,594,555	7,344,191	7,329,867	0	(198)	0	4.000	4.078	MON..	24,481	293,768	06/29/2011.	11/15/2040.
3137A7	NB	2	Federal Home Ln Mtg Corp REMIC Ser	382	CF..	4	1.A	2,711,937	100.966	2,913,878	2,885,999	2,868,898	0	(12,058)	0	3.500	4.507	MON..	8,418	101,010	06/13/2011.	02/15/2036.
3137A8	EJ	3	Federal Home Ln Mtg Corp REMIC Ser	382	CF..	4	1.A	7,750,081	113.289	8,273,252	7,302,785	7,485,786	0	40,463	0	4.500	3.899	MON..	27,385	328,625	03/08/2012.	03/15/2041.
3137A8	Z3	5	Federal Home Ln Mtg Corp REMIC Ser	383	CF..	4	1.A	16,397,917	109.218	19,466,823	17,823,823	17,365,127	0	130,794	0	3.500	4.621	MON..	51,986	623,834	06/24/2011.	04/15/2031.
3137A9	B7	0	Federal Home Ln Mtg Corp REMIC Ser	384	CF..	4	1.A	13,783,809	107.779	16,125,971	14,962,072	14,557,311	0	50,210	0	3.500	4.579	MON..	43,639	523,673	06/23/2011.	04/15/2031.
3137AK	CT	6	Federal Home Ln Mtg Corp REMIC Ser	398	CF..	4	1.A	5,807,217	110.208	6,589,464	5,979,116	5,948,479	0	25,635	0	3.500	3.886	MON..	17,439	209,269	02/22/2012.	01/15/2042.
3137AM	M6	1	Federal Home Ln Mtg Corp REMIC Ser	402	CF..	4	1.A	10,164,860	107.766	10,892,990	10,108,003	10,110,290	0	(13,438)	0	4.000	3.914	MON..	33,693	404,320	11/05/2013.	02/15/2042.
3137AU	HF	9	Federal Home Ln Mtg Corp REMIC Ser	41	CF..	4	1.A	9,787,500	110.034	11,003,400	10,000,000	9,912,800	0	29,400	0	3.000	3.232	MON..	25,000	300,000	05/23/2013.	09/15/2032.
3137AU	M5	5	Federal Home Ln Mtg Corp REMIC Ser	41	CF..	4	1.A	9,796,875	110.132	11,013,200	10,000,000	9,905,942	0	23,410	0	3.000	3.210	MON..	25,000	300,000	05/23/2013.	09/15/2032.
3137AY	BZ	3	Federal Home Ln Mtg Corp REMIC Ser	415	CF..	4	1.A	22,080,507	109.386	23,770,428	21,730,777	21,895,571	0	(34,111)	0	3.000	2.868	MON..	54,327	651,923	05/02/2013.	08/15/2032.
3137B1	5Q	1	Federal Home Ln Mtg Corp REMIC Ser	417	CF..	4	1.A	21,750,675	110.698	24,183,364	21,846,252	21,797,197	0	11,323	0	3.000	3.054	MON..	54,616	655,388	05/15/2013.	03/15/2033.
3137B1	A9	3	Federal Home Ln Mtg Corp REMIC Ser	417	CF..	4	1.A	9,959,375	110.605	11,060,500	10,000,000	9,978,933	0	4,663	0	3.000	3.051	MON..	25,000	300,000	05/15/2013.	03/15/2033.
3137B2	FH	8	FREDDIE MAC SERIES	4206 CLASS EU	C.....	4	1.A	1,897,117	107.445	2,044,747	1,903,064	1,897,716	0	(43)	0	3.000	3.077	MON..	4,758	57,092	03/20/2015.	05/15/2033.
3137B9	5K	7	FHR	4316 MB	C.....	4	1.A FE	1,855,323	113.606	2,152,834	1,895,000	1,862,158	0	(75)	0	3.500	4.199	MON..	2,948	66,325	06/05/2014.	03/15/2034.
3137BA	R6	1	FREDDIE MAC SERIES	4335 CLASS VQ	CF..	4	1.A	8,573,807	105.284	8,392,188	7,971,000	8,249,572	0	(85,133)	0	4.250	3.455	MON..	28,231	338,768	06/06/2014.	05/15/2034.
3137BA	UM	2	Federal Home Ln Mtg Corp REMIC Ser	434	CF..	4	1.A	7,457,500	109.835	8,786,800	8,000,000	7,819,236	0	39,166	0	3.000	4.216	MON..	20,000	240,000	06/05/2014.	05/15/2034.
3137BB	HG	8	FHLMC	4350 Class DY	C.....	4	1.A	11,537,552	114.109	12,378,209	10,847,706	11,354,215	0	(76,227)	0	4.000	1.814	MON..	36,159	433,908	11/12/2014.	06/15/2044.

E10.5

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
3137BH	UW	5	Freddie Mac	4	1.A	1,957,578	110.004	2,200,080	2,000,000	1,960,397	0	(1,438)	0	0	3.000	4.103	MON	2,667	60,000	05/12/2015	04/15/2035	
3137F5	ZZ	1	FREDDIE MAC SERIES 4791 CLASS Z	4	1.A	4,844,380	109.738	5,313,100	4,841,623	4,840,151	0	(2,334)	0	0	4.000	3.948	MON	16,139	189,533	12/01/2020	05/15/2048	
3137FH	CC	5	FREDDIE MAC SERIES 4824 CLASS ZM	4	1.A	10,272,597	107.525	11,014,148	10,243,337	10,250,233	0	(11,469)	0	0	4.000	3.812	MON	34,144	400,992	12/01/2020	09/15/2048	
3137FH	HP	1	FREDDIE MAC SERIES 4821 CLASS ZM	4	1.A	10,963,867	107.343	11,646,341	10,849,651	10,919,713	0	(32,431)	0	0	3.500	2.815	MON	31,645	372,636	12/01/2020	05/15/2048	
3137FH	UC	5	FREDDIE MAC SERIES 4830 CLASS DZ	4	1.A	14,742,980	113.938	15,978,680	14,024,013	14,459,781	0	(106,789)	0	0	4.500	2.050	MON	52,590	615,964	12/01/2020	09/15/2048	
3137FJ	AX	7	FREDDIE MAC SERIES 4832 CLASS DZ	4	1.A	9,120,750	114.681	10,150,128	8,850,750	9,012,591	0	(41,319)	0	0	4.500	3.006	MON	33,190	388,743	12/01/2020	09/15/2048	
3137FK	2F	2	FREDDIE MAC SERIES 4845 CLASS ZE	4	1.A	16,294,592	113.417	18,178,204	16,027,759	16,181,710	0	(48,514)	0	0	4.500	3.695	MON	60,104	703,972	12/01/2020	12/15/2048	
3137FK	C7	9	FREDDIE MAC SERIES 4852 CLASS MY	4	1.A	6,637,924	107.016	6,738,798	6,297,000	6,484,663	0	(100,417)	0	0	4.000	1.416	MON	20,990	251,880	06/06/2019	12/15/2048	
3137FK	SD	9	FREDDIE MAC SERIES 4857 CLASS ZB	4	1.A	15,090,958	111.391	15,841,885	14,221,872	14,764,877	0	(168,181)	0	0	4.500	1.484	MON	53,332	624,654	12/01/2020	01/15/2049	
3137FN	R6	9	FREDDIE MAC SERIES 4916 CLASS UZ	4	1.A	2,440,579	100.236	2,465,213	2,459,409	2,443,090	0	2,385	0	0	3.000	3.155	MON	6,149	73,782	09/06/2019	09/25/2049	
31385X	NR	4	Federal Natl Mtg Assn Pool 555800	4	1.A	490,573	116.366	551,722	474,126	487,123	0	212	0	0	5.500	4.563	MON	2,173	26,077	01/06/2009	10/01/2033	
3138A4	4Z	5	Fannie Mae AH3539	4	1.A	5,037,530	109.051	5,546,340	5,086,006	5,038,768	0	(6,578)	0	0	4.000	4.459	MON	16,953	203,440	03/22/2011	02/01/2041	
3138AX	CF	6	Fannie Mae AJ5469	4	1.A	4,791,721	107.714	5,111,834	4,745,747	4,788,846	0	2,512	0	0	3.500	2.839	MON	13,842	166,101	10/27/2011	11/01/2041	
3138EK	RA	5	Fannie Mae AL3180	4	1.A	4,970,247	108.845	5,491,379	5,045,136	4,974,821	0	(1,188)	0	0	3.000	3.316	MON	12,613	151,354	05/07/2014	01/01/2043	
3138EN	2P	3	Fannie Mae AL6181	4	1.A	4,154,875	109.341	4,456,635	4,075,904	4,149,241	0	677	0	0	3.000	2.582	MON	10,190	122,277	02/18/2015	11/01/2044	
3138L6	5P	9	Fannie Mae	4	1.A	8,116,537	118.115	8,622,235	7,299,865	7,974,813	0	(25,604)	0	0	4.130	3.252	MON	25,124	301,484	04/29/2015	07/01/2044	
3138L6	LM	8	Fannie Mae AM5731	4	1.A	2,795,873	116.894	3,105,762	2,656,905	2,788,011	0	(5,062)	0	0	3.990	3.522	MON	8,834	106,011	06/13/2019	06/01/2044	
3138L7	W2	8	Fannie Mae	4	1.A	9,044,473	118.945	9,879,591	8,306,016	8,889,338	0	(28,559)	0	0	4.090	3.283	MON	29,253	345,378	05/12/2015	11/01/2039	
3138L8	VF	8	FNMA	4	1.A	18,939,805	115.627	21,602,494	18,682,915	18,876,400	0	(8,630)	0	0	3.670	3.573	MON	59,043	697,091	09/07/2018	01/01/2045	
3138LK	UP	0	Fannie mae AN6889	4	1.A	8,177,670	114.040	9,697,818	8,503,874	8,202,449	0	9,274	0	0	3.390	3.724	MON	24,824	293,086	04/05/2018	12/01/2045	
3138LN	4G	3	Fannie Mae AN9822	4	1.A	6,650,063	115.625	7,067,930	6,112,805	6,609,430	0	(27,234)	0	0	3.980	3.021	MON	20,950	247,344	06/28/2019	07/01/2038	
3138M0	BE	9	Fannie Mae AO8136	4	1.A	24,980,607	106.411	25,914,018	24,352,762	24,953,907	0	45,216	0	0	3.000	1.781	MON	60,882	730,583	08/16/2012	08/01/2042	
3138NY	GE	9	Fannie Mae AR1996	4	1.A	5,162,343	109.119	5,765,327	5,283,522	5,170,731	0	(2,355)	0	0	3.000	3.469	MON	13,209	158,506	05/07/2014	02/01/2043	
3138W1	F4	4	Fannie Mae AR3786	4	1.A	1,584,155	108.845	1,758,341	1,615,454	1,585,792	0	(1,351)	0	0	3.000	3.506	MON	4,039	48,464	05/13/2014	02/01/2043	
3138W9	G8	7	Fannie Mae AS0222	4	1.A	7,969,914	112.308	8,566,688	7,627,852	7,947,222	0	744	0	0	4.000	2.775	MON	25,426	305,114	08/07/2013	08/01/2043	
3138WT	UM	6	Fannie Mae AT5987	4	1.A	27,826,636	106.459	30,681,016	28,819,560	27,853,832	0	(54,822)	0	0	3.000	4.659	MON	72,049	867,330	11/21/2013	04/01/2044	
3138Y1	6W	0	Fannie mae pool	4	1.A	966,022	112.542	996,699	885,624	960,611	0	(1,309)	0	0	4.500	2.703	MON	3,321	39,853	04/28/2015	10/01/2044	
31392G	DB	8	Federal Natl Mtg Assn REMIC Ser 2002-8	4	1.A	355,774	116.444	404,296	347,202	352,530	0	1,067	0	0	6.000	5.512	MON	1,736	20,832	09/27/2005	12/25/2032	
31394C	GA	4	Federal Natl Mtg Assn REMIC Ser 2005-1	4	1.A	16,658,875	115.364	18,749,604	16,252,561	16,380,059	0	(27,343)	0	0	5.000	4.685	MON	67,719	812,628	03/16/2010	02/25/2035	
31394D	QA	1	Federal Natl Mtg Assn REMIC Ser 2005-4	4	1.A	12,503,537	116.032	14,154,248	12,198,573	12,298,398	0	(29,459)	0	0	5.000	4.665	MON	50,827	609,929	03/15/2010	05/25/2035	
31395N	Y2	7	Federal Natl Mtg Assn REMIC Ser 2006-5	4	1.A	785,876	118.704	907,347	764,378	779,329	0	(129)	0	0	6.500	5.929	MON	4,140	49,684	11/02/2006	07/25/2036	
31396C	7M	6	Federal Home Ln Mtg Corp SERIES 3057 CLA	4	1.A	465,183	105.490	495,209	469,437	467,631	0	145	0	0	4.500	4.678	MON	1,760	21,125	08/03/2009	10/15/2025	
31396K	KS	0	Federal Natl Mtg Assn REMIC Ser 2006-7	4	1.A	536,908	120.262	632,726	526,123	536,163	0	(1,638)	0	0	6.500	6.129	MON	2,850	34,198	05/16/2007	08/25/2036	
31396K	ZX	3	Federal Natl Mtg Assn REMIC Ser 2006-82	4	1.A	636,019	119.946	747,921	623,548	625,414	0	(4,028)	0	0	6.500	6.196	MON	3,378	40,530	08/17/2006	09/25/2036	
31396P	K7	5	Federal Natl Mtg Assn REMIC Ser 2007-1	4	1.A	436,130	118.559	519,018	437,772	435,983	0	(40)	0	0	6.500	6.576	MON	2,371	28,455	06/12/2007	08/25/2036	
31396Q	GV	5	Federal Natl Mtg Assn REMIC Ser 2009-4	4	1.A	7,554,790	110.563	7,993,112	7,229,464	7,363,543	0	(28,914)	0	0	4.500	3.791	MON	27,110	325,326	09/10/2010	07/25/2039	
31396Q	Q9	3	Federal Natl Mtg Assn REMIC Ser 2009-6	4	1.A	5,392,775	108.666	6,201,178	5,706,640	5,559,183	0	12,120	0	0	4.000	4.973	MON	19,022	228,266	02/18/2010	09/25/2029	
31396X	FK	5	Federal Natl Mtg Assn REMIC Ser 2007-7	4	1.A	944,163	118.346	1,117,635	944,379	941,835	0	(283)	0	0	6.500	6.548	MON	5,115	61,385	02/26/2008	08/25/2037	
31396Y	F7	2	Federal Natl Mtg Assn REMIC 2008-29 Cl	4	1.A	3,450,362	110.056	4,088,864	3,715,258	3,565,657	0	7,782	0	0	4.500	5.711	MON	13,932	167,187	11/04/2009	04/25/2038	

E10.6

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31397A	5L	3	Federal Home Ln Mtg Corp REMIC Ser 320	C...	4	1.A	614,446	111.902	678,670	606,486	610,799	0	(330)	0	0	6.000	5.923	MON	3,032	36,389	12/11/2006	08/15/2036
31397A	GM	9	Federal Home Ln Mtg Corp REMIC Ser 320	CF..	4	1.A	4,891,279	117.212	5,434,280	4,636,283	4,774,062	0	(10,091)	0	0	5.500	4.625	MON	21,250	254,996	01/25/2010	08/15/2036
31397A	RM	7	Federal Home Ln Mtg Corp SERIES 3203 CLA	CF..	4	1.A	3,786,279	113.931	4,409,340	3,870,185	3,821,518	0	4,332	0	0	5.000	5.378	MON	16,126	193,509	06/02/2009	08/15/2036
31397F	L8	3	FREDDIE MAC REMIC Ser 3284 CI BZ	C...	4	1.A	4,962,679	112.847	6,018,619	5,333,433	5,150,984	0	13,507	0	0	4.500	5.687	MON	20,000	240,733	08/24/2009	03/15/2037
31397N	5E	1	Federal Natl Mtg Assn REMIC Ser 2009-4	CF..	4	1.A	6,064,531	108.692	6,989,169	6,430,252	6,313,429	0	15,116	0	0	4.000	4.742	MON	21,434	257,210	05/11/2009	04/25/2029
31397Q	WF	1	Federal Natl Mtg Assn REMIC Ser 2011-2	CF..	4	1.A	3,178,917	103.591	3,376,968	3,259,905	3,237,296	0	3,956	0	0	4.000	4.386	MON	10,866	130,396	03/02/2011	03/25/2026
31397S	5N	0	Federal Natl Mtg Assn REMIC Ser 2011-4	CF..	4	1.A	21,033,287	108.966	24,971,475	22,916,758	22,352,881	0	179,313	0	0	3.500	4.515	MON	66,841	802,087	06/23/2011	05/25/2031
31397U	BB	4	Federal Natl Mtg Assn REMIC Ser 2011-3	CF..	4	1.A	17,940,342	108.391	21,223,155	19,580,182	19,072,294	0	204,074	0	0	3.500	4.584	MON	57,109	685,306	06/22/2011	05/25/2031
31397U	JT	7	Federal Natl Mtg Assn REMIC Ser 2011-5	CF..	4	1.A	12,851,435	108.421	15,233,240	14,050,083	13,641,643	0	60,116	0	0	3.500	4.526	MON	40,979	491,753	06/21/2011	06/25/2031
31397W	UV	5	Federal Home Ln Mtg Corp REMIC Ser 346	CF..	4	1.A	1,033,947	113.861	1,188,216	1,043,567	1,038,720	0	1,404	0	0	5.000	5.174	MON	4,348	52,179	01/08/2010	07/15/2038
31398E	6W	9	Federal Home Ln Mtg Corp REMIC Ser 354	CF..	4	1.A	3,307,370	104.147	3,547,630	3,406,368	3,383,003	0	5,054	0	0	4.000	4.501	MON	11,355	136,255	02/26/2010	06/15/2024
31398G	M4	8	Federal Natl Mtg Assn REMIC Ser 2010-1	CF..	4	1.A	5,050,683	112.649	5,689,544	5,050,683	5,050,683	0	0	0	0	5.000	5.018	MON	21,045	252,534	04/21/2010	02/25/2040
31398G	R4	3	Federal Natl Mtg Assn REMIC Ser 2010-1	CF..	4	1.A	6,369,173	113.828	7,204,872	6,329,613	6,334,879	0	(3,761)	0	0	5.000	4.926	MON	26,373	316,481	04/27/2010	02/25/2040
31398J	U5	0	Federal Home Ln Mtg Corp REMIC Ser 357	CF..	4	1.A	1,685,915	103.808	1,833,781	1,766,512	1,747,655	0	3,840	0	0	4.000	4.720	MON	5,888	70,660	01/13/2010	09/15/2024
31398M	GG	5	Federal Natl Mtg Assn REMIC Ser 2010-1	CF..	4	1.A	5,119,665	110.948	5,435,565	4,899,201	4,998,828	0	(11,158)	0	0	4.500	3.969	MON	18,372	220,464	09/07/2010	03/25/2040
31398S	MR	1	Federal Natl Mtg Assn REMIC Ser 2010-13	CF..	4	1.A	4,361,036	21.085	4,772,877	0	4,044,322	0	75,406	0	0	5.850	8.985	MON	22,070	1,213,659	05/01/2013	12/25/2040
31402C	PL	0	Federal Natl Mtg Assn 725027	CF..	4	1.A	1,654,227	115.640	1,857,681	1,606,435	1,643,650	0	(304)	0	0	5.000	4.232	MON	6,693	80,322	02/18/2009	11/01/2033
3140HW	B8	4	Fannie mae BL4562	CF..	4	1.A	3,469,314	111.103	3,758,208	3,382,634	3,466,264	0	(2,733)	0	0	2.930	2.745	MON	8,535	100,763	09/03/2019	10/01/2049
3140HW	BL	5	Fannie mae BL4542	CF..	4	1.A	13,471,120	114.767	15,277,783	13,312,000	13,465,109	0	(5,305)	0	0	3.110	3.024	MON	35,650	420,903	09/12/2019	10/01/2049
31412P	YR	6	Federal Natl Mtg Assn 931420	CF..	4	1.A	3,509,415	110.258	3,779,644	3,428,000	3,502,830	0	4,290	0	0	4.000	2.985	MON	11,427	137,120	08/04/2010	06/01/2039
31416H	4X	0	Fannie Mae AA0837	CF..	4	1.A	461,087	111.922	521,024	465,524	461,287	0	(507)	0	0	4.500	4.853	MON	1,746	20,949	06/23/2009	01/01/2039
31416M	3A	0	Fannie Mae AA4392	CF..	4	1.A	2,094,087	109.742	2,273,932	2,072,071	2,092,234	0	1,512	0	0	4.000	3.470	MON	6,907	82,883	06/01/2011	04/01/2039
31416W	7D	8	Fannie Mae AB1791	CF..	4	1.A	5,546,449	108.796	6,074,176	5,583,088	5,548,078	0	(1,288)	0	0	3.500	3.667	MON	16,284	195,408	11/15/2010	11/01/2040
31416W	FW	7	Fannie Mae AB1080	CF..	4	1.A	1,078,234	111.922	1,189,313	1,062,626	1,077,120	0	880	0	0	4.500	3.772	MON	3,985	47,818	05/12/2010	05/01/2040
31417A	JM	2	Fannie Mae AB3867	CF..	4	1.A	5,724,676	108.412	5,983,717	5,519,423	5,713,374	0	5,505	0	0	3.500	1.603	MON	16,098	193,180	03/08/2012	11/01/2041
31417A	LS	6	Fannie Mae AB3936	CF..	4	1.A	14,631,673	107.593	15,357,518	14,273,715	14,612,472	0	20,527	0	0	3.500	1.912	MON	41,632	499,580	12/12/2011	11/01/2041
31417C	UY	9	Fannie Mae AB5998	CF..	4	1.A	3,810,949	104.543	3,807,394	3,641,940	3,801,210	0	3,373	0	0	3.500	0.159	MON	10,622	127,468	10/01/2012	08/01/2042
31417D	ZZ	9	Fannie Mae AB7059	CF..	4	1.A	11,298,130	107.076	11,809,724	11,029,291	11,278,577	0	17,046	0	0	2.500	1.788	MON	22,978	275,732	11/29/2012	11/01/2042
31417E	WF	4	Fannie Mae AB7845	CF..	4	1.A	13,771,887	109.120	15,422,559	14,133,577	13,795,860	0	(4,949)	0	0	3.000	3.554	MON	35,334	424,007	04/15/2014	02/01/2043
31417E	ZA	2	Fannie Mae AB7936	CF..	4	1.A	4,630,936	106.642	5,069,214	4,753,487	4,637,696	0	(682)	0	0	3.000	3.675	MON	11,884	142,605	04/14/2014	02/01/2043
31417K	LX	3	Fannie Mae AC1241	CF..	4	1.A	1,220,163	114.355	1,366,284	1,194,774	1,218,631	0	740	0	0	5.000	3.526	MON	4,978	59,739	08/13/2009	07/01/2039
31418A	DB	1	Fannie Mae MA0997	CF..	4	1.A	8,151,241	105.735	8,629,501	8,161,443	8,151,088	0	419	0	0	3.000	2.973	MON	20,404	244,843	03/27/2012	02/01/2042
31418A	N6	1	Federal Natl Mtg Assn MA1312	CF..	4	1.A	16,648,580	104.379	17,194,926	16,473,549	16,639,789	0	10,785	0	0	2.500	1.922	MON	34,320	411,839	12/13/2012	12/01/2042
31419C	2B	8	Fannie Mae AE2569	CF..	4	1.A	1,711,221	107.644	1,943,931	1,805,889	1,716,104	0	(849)	0	0	3.500	6.472	MON	5,267	63,206	01/05/2011	09/01/2040
31419C	3V	3	Fannie Mae AE2611	CF..	4	1.A	3,639,466	108.397	4,224,977	3,897,688	3,654,384	0	(6,166)	0	0	3.500	6.597	MON	11,368	136,419	02/07/2011	09/01/2040
31419C	BX	0	Fannie Mae AE1853	CF..	4	1.A	1,556,832	109.666	1,733,866	1,581,042	1,558,065	0	(554)	0	0	4.000	4.603	MON	5,270	63,242	03/01/2011	08/01/2040
31419C	Z4	8	Fannie Mae AE2562	CF..	4	1.A	714,445	109.050	791,218	725,555	714,976	0	(21)	0	0	4.000	4.787	MON	2,419	29,022	03/01/2011	09/01/2040
31419D	LQ	2	Fannie Mae AE3034	CF..	4	1.A	421,798	104.809	469,053	447,531	428,359	0	722	0	0	3.500	4.034	MON	1,305	15,664	12/13/2010	09/01/2040
31419E	XR	5	Fannie Mae AE4287	CF..	4	1.A	3,440,752	108.714	3,866,856	3,556,907	3,447,739	0	(4,939)	0	0	3.500	4.670	MON	10,374	124,492	05/31/2011	09/01/2040
31419G	YQ	1	Fannie Mae AE6118	CF..	4	1.A	3,892,888	108.755	4,172,428	3,836,539	3,889,667	0	3,797	0	0	3.500	2.829	MON	11,190	134,279	08/23/2011	10/01/2040

E10.7

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Frei gn	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31419K	KE	4	Fannie Mae AE8392	CF..		4	1.A	9,756,548	107.698	10,562,262	9,807,296	9,758,093	0	(766)	0	0	3.500	3.693	MON..	28,605	343,255	08/09/2011.	11/01/2040.
31419L	XJ	7	Fannie Mae AE9680	CF..		4	1.A	3,911,390	110.541	4,440,246	4,016,832	3,920,251	0	(3,764)	0	0	4.000	4.628	MON..	13,389	160,673	02/08/2011.	12/01/2040.
35563P	AM	1	Freddie Mac - SCRT SERIES 20171 CLASS MB	CF..		4	1.A	17,134,702	110.643	20,283,628	18,332,500	17,264,061	0	93,641	0	0	3.000	3.924	MON..	45,831	549,975	09/21/2017.	01/25/2056.
35563P	GH	6	Freddie Mac - SCRT SERIES 20183 CLASS MB	CF..		4	1.A	15,066,010	116.731	18,676,968	16,000,000	15,080,834	0	2,840	0	0	3.500	4.700	MON..	46,667	560,000	08/09/2018.	08/25/2057.
911760	TN	6	US Dept Veterans Affairs REMIC Ser 200	CF..		4	1.A	759,036	1.912	385,401	0	553,518	0	(36,096)	0	0	0.636	0.414	MON..	10,683	131,320	01/23/2012.	05/15/2033.
2699999	U.S.		Special Revenue - Residential Mortgage-Backed Securities					1,107,158,675	XXX	1,230,584,649	1,117,211,200	1,115,953,287	0	1,567,035	0	0	XXX	XXX	XXX	3,295,720	40,434,814	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																							
3136AT	Y2	4	FANNIEMAE-ACES SERIES 2016M10 CLASS (CMB)	CF..		4	1.A	12,435,000	119.866	14,383,920	12,000,000	12,379,995	0	(14,041)	0	0	3.731	3.448	MON..	37,310	452,590	01/10/2017.	11/25/2045.
3137FK	7K	6	FREDDIE MAC SERIES 4849 CLASS ZJ	CF..		4	1.A	16,154,625	111.740	17,827,941	15,954,843	16,060,761	0	(38,001)	0	0	4.500	3.850	MON..	59,831	700,769	12/01/2020.	12/15/2048.
3137FK	D2	9	FREDDIE MAC SERIES 4852 CLASS ZM	CF..		4	1.A	17,145,551	109.180	17,797,761	16,301,302	16,814,119	0	(235,055)	0	0	4.000	1.283	MON..	54,338	638,142	12/01/2020.	12/15/2048.
3138EP	QJ	6	FNMA AL 6756	CF..		4	1.A	15,975,443	116.502	17,074,964	14,656,370	15,754,946	0	(40,298)	0	0	3.901	3.214	MON..	49,234	581,384	04/29/2015.	03/01/2045.
3138L3	Q6	5	FN AM3176	CF..		4	1.A	4,531,590	114.695	5,053,790	4,406,286	4,508,354	0	(4,294)	0	0	3.770	3.534	MON..	13,843	166,117	06/08/2015.	05/01/2043.
3138L7	LJ	3	Fannie Mae	CF..		4	1.A	11,238,379	117.166	12,227,565	10,436,103	10,921,683	0	(55,540)	0	0	3.700	2.605	MON..	33,251	392,571	02/17/2015.	10/01/2029.
3138L8	6R	0	FNMA	C.....		4	1.A	5,498,212	115.597	5,996,007	5,186,992	5,430,620	0	(12,103)	0	0	3.430	2.909	MON..	15,320	180,879	03/18/2015.	03/01/2040.
3138L8	W8	3	FNMA	CF..		4	1.A	8,254,112	117.492	9,285,861	7,903,399	8,135,112	0	(21,182)	0	0	3.410	2.844	MON..	23,207	273,998	03/11/2015.	01/01/2032.
3140HT	Z8	5	Fannie mae BL2566	CF..		4	1.A	12,084,374	118.357	14,293,769	12,076,826	12,082,934	0	(1,004)	0	0	3.770	3.774	MON..	39,206	462,885	04/23/2015.	05/01/2049.
3140HU	AE	6	Fannie Mae BL2704	CF..		4	1.A	3,013,031	122.765	3,606,530	2,937,751	3,009,635	0	(2,210)	0	0	4.300	4.107	MON..	10,527	126,323	05/08/2019.	06/01/2049.
35563C	AJ	7	Freddie Mac Military Housing SERIES 2015	CF..		4	1.B	6,277,889	119.493	6,862,562	5,743,066	6,259,740	0	(12,727)	0	0	4.324	3.704	MON..	4,138	250,904	07/26/2019.	10/25/2052.
35563P	CB	3	Freddie Mac - SCRT 17-3	CF..		4	1.A	16,367,026	115.044	20,566,152	17,876,770	16,600,029	0	4,642	0	0	3.250	4.504	MON..	48,416	570,895	12/01/2020.	07/25/2056.
35563P	KK	4	Freddie Mac - SCRT SERIES 20192 CLASS MZ	CF..		4	1.A	11,142,561	118.835	13,855,877	11,659,761	11,119,066	0	(15,601)	0	0	3.500	4.303	MON..	34,008	400,459	12/01/2020.	08/25/2058.
2799999	U.S.		Special Revenue - Commercial Mortgage-Backed Securities					140,117,793	XXX	158,832,699	137,139,469	139,076,994	0	(447,414)	0	0	XXX	XXX	XXX	422,629	5,197,916	XXX	XXX
3199999	Total - U.S.		Special Revenue & Special Assessment Obligations					1,981,656,147	XXX	2,230,592,067	1,945,463,867	1,979,985,712	0	(1,363,250)	0	0	XXX	XXX	XXX	11,436,910	81,088,318	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00003#	AB	9	A&E TELEVISION NETWORKS LLC Series B No.				1.G	9,000,000	105.052	9,454,680	9,000,000	9,000,000	0	0	0	0	3.630	3.630	FA	117,068	326,700	08/22/2012.	08/22/2022.
00037B	AF	9	ABB FINANCE USA INC.				1.G FE	10,000,000	118.048	11,804,800	10,000,000	10,000,000	0	0	0	0	3.800	3.800	AO	92,889	380,000	03/26/2018.	04/03/2028.
00101J	AH	9	ADT CORP.				3.C FE	1,835,000	106.802	2,136,040	2,000,000	1,943,175	0	21,133	0	0	4.125	5.377	JD	3,667	82,500	03/17/2015.	06/15/2023.
001055	AD	4	AFLAC Inc.				1.G FE	6,974,570	146.518	10,256,260	7,000,000	6,978,772	0	525	0	0	6.900	6.929	JD	18,783	483,000	12/14/2019.	12/17/2039.
001055	AF	9	AFLAC Inc.				1.G FE	10,433,263	146.389	11,608,648	7,930,000	10,186,647	0	(72,147)	0	0	6.450	4.290	FA	193,228	511,485	05/15/2017.	08/15/2040.
001055	AP	7	AFLAC Inc.				1.G FE	1,524,855	110.576	1,658,640	1,500,000	1,511,406	0	(2,508)	0	0	3.250	3.056	MS	14,354	48,750	03/19/2015.	03/17/2025.
001055	AR	3	AFLAC Inc.				1.G FE	6,302,640	120.563	7,836,595	6,500,000	6,316,291	0	3,882	0	0	4.000	4.180	AO	54,889	260,000	06/09/2017.	10/15/2046.
00108W	AJ	9	AEP TEXAS INC.				1.G FE	7,911,642	124.025	8,118,677	6,546,000	7,906,958	0	(4,685)	0	0	4.150	3.038	MN	45,277	59,573	11/16/2020.	05/01/2049.
00108W	AK	6	AEP TEXAS INC.				1.G FE	4,735,461	112.507	4,871,553	4,330,000	4,733,348	0	(2,114)	0	0	3.450	2.964	JJ	68,883	0	09/30/2020.	01/15/2050.
00114*	AP	8	AEP Transmission Co LLC Series C Tranche				1.F	8,000,000	109.718	8,777,440	8,000,000	8,000,000	0	0	0	0	3.560	3.560	MN	37,182	284,800	11/14/2014.	11/14/2024.
00115A	AF	6	AEP Transmission Co LLC				1.F FE	1,475,235	124.703	1,870,545	1,500,000	1,477,141	0	489	0	0	4.000	4.096	JD	5,000	60,000	11/16/2016.	12/01/2046.
00115A	AJ	8	AEP Transmission Co LLC				1.F FE	126,570	132.190	132,190	100,000	126,459	0	(111)	0	0	4.250	2.846	MS	1,251	0	10/28/2020.	09/15/2048.
00115A	AK	5	AEP Transmission Co LLC				1.F FE	2,982,420	123.575	3,707,250	3,000,000	2,982,932	0	327	0	0	3.800	3.833	JD	5,067	114,000	06/10/2019.	06/15/2049.
001192	AM	5	AGL Capital Corp.				2.A FE	6,971,860	112.350	7,864,500	7,000,000	6,983,718	0	2,684	0	0	3.250	3.297	JD	10,111	227,500	05/13/2016.	06/15/2026.
00122@	AA	9	AES Southland ENERGY				2.C PL	15,999,998	107.734	17,237,438	15,999,998	15,999,998	0	0	0	0	4.500	4.525	FMAN.	62,000	720,000	02/28/2019.	02/29/2040.
00176@	AA	4	AMF Florence				2.C PL	2,989,395	97.164	2,904,616	2,989,395	2,989,395	0	0	0	0	3.210	3.224	MJSD.	267	15,194	11/04/2020.	12/31/2035.

E10.8

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00206R	CQ	3	AT&T INC		2	B FE	4,710,200	124.031	6,201,550	5,000,000	4,735,496	0	5,004	0	0	4.750	5.125	MN	30,347	237,500	05/13/2015	05/15/2046
00206R	DK	5	AT&T INC		2	B FE	1,711,470	120.591	1,808,865	1,500,000	1,707,832	0	(3,638)	0	0	4.550	3.742	MS	21,233	68,250	02/19/2020	03/09/2049
00206R	FU	1	AT&T INC		2	B FE	4,963,448	129.964	5,523,470	4,250,000	4,949,305	0	(12,427)	0	0	5.150	4.161	FA	83,294	218,875	11/04/2019	02/15/2050
00206R	HJ	4	AT&T INC		2	B FE	497,550	119.264	596,320	500,000	497,937	0	206	0	0	4.350	4.411	MS	7,250	21,750	02/13/2019	03/01/2029
00206R	HY	1	AT&T INC		2	B FE	5,092,836	131.882	6,594,100	5,000,000	5,081,922	0	(8,185)	0	0	6.625	6.369	MN	42,326	331,250	06/05/2019	05/15/2029
00206R	JD	5	AT&T INC		2	B FE	3,954,469	141.105	5,644,200	4,000,000	3,955,801	0	1,096	0	0	6.200	6.300	MS	73,022	248,000	06/05/2019	03/15/2040
00206R	JE	3	AT&T INC		2	B FE	1,998,817	140.173	2,803,460	2,000,000	1,998,817	0	0	0	0	6.100	6.106	JJ	56,256	122,000	06/05/2019	07/15/2040
00206R	JY	9	AT&T INC		2	B FE	998,390	106.925	1,069,250	1,000,000	998,467	0	77	0	0	2.750	2.767	JD	2,292	13,979	05/21/2020	06/01/2031
00206R	KB	7	AT&T INC		2	B FE	4,978,700	105.044	5,252,200	5,000,000	4,978,850	0	150	0	0	3.850	3.871	JD	16,042	97,854	05/21/2020	06/01/2060
00206R	KE	1	AT&T INC		2	B FE	2,692,614	99.153	2,677,131	2,700,000	2,692,644	0	30	0	0	3.300	3.314	FA	36,383	0	11/30/2020	02/01/2052
00206R	KF	8	AT&T INC		2	B FE	2,498,400	99.603	2,490,075	2,500,000	2,498,402	0	2	0	0	3.500	3.503	FA	35,729	0	07/27/2020	02/01/2061
00206R	ME	9	AT&T INC		2	B FE	3,292,672	100.498	2,699,376	2,686,000	3,290,043	0	(2,630)	0	0	3.650	2.702	MS	28,050	0	09/18/2020	09/15/2059
002474	A#	1	AZZ INC Note R-38			2.C	5,000,000	100.213	5,010,650	5,000,000	5,000,000	0	0	0	0	5.420	5.420	JJ	121,197	271,000	01/20/2011	01/20/2021
002474	B@	2	AZZ INC			2.C Z	2,000,000	98.917	1,978,340	2,000,000	2,000,000	0	0	0	0	3.170	3.170	JJ	2,466	0	12/17/2020	12/17/2032
002824	BH	2	Abbott Laboratories		2	1.G FE	21,894,670	148.100	32,582,000	22,000,000	21,901,991	0	1,812	0	0	4.900	4.931	MN	92,828	1,078,000	11/30/2016	11/30/2046
00287Y	AM	1	ABBVIE INC		2	B FE	15,606,160	125.580	20,092,800	16,000,000	15,642,401	0	9,369	0	0	4.400	4.563	MN	107,556	704,000	11/15/2016	11/06/2042
00287Y	AQ	2	ABBVIE INC		2	B FE	1,968,580	111.495	2,229,900	2,000,000	1,977,146	0	4,718	0	0	3.600	3.887	MN	9,400	72,000	02/28/2019	05/14/2025
00287Y	AS	8	ABBVIE INC		2	B FE	4,972,100	130.818	6,540,900	5,000,000	4,974,863	0	541	0	0	4.700	4.735	MN	30,681	235,000	05/13/2015	05/14/2045
00287Y	BD	0	ABBVIE INC		2	B FE	2,835,660	135.287	4,058,610	3,000,000	2,840,888	0	2,488	0	0	4.875	5.239	MN	19,094	146,250	01/30/2019	11/14/2048
00287Y	CV	9	ABBVIE INC		2	2.A FE	6,987,950	110.233	7,716,310	7,000,000	6,989,854	0	1,904	0	0	3.850	3.895	JD	11,978	269,500	05/14/2020	06/15/2024
00287Y	DB	2	ABBVIE INC		2	2.A FE	3,644,726	130.991	4,816,539	3,677,000	3,645,385	0	660	0	0	4.750	4.810	MS	51,427	87,329	05/14/2020	03/15/2045
003009	A@	6	Aberdeen Asia-Pacific Income Series B No			1.C FE	1,000,000	106.866	1,068,660	1,000,000	1,000,000	0	0	0	0	3.690	3.690	JD	1,948	37,150	06/12/2013	06/12/2023
003009	B@	5	ABERDEEN ASIA-PA SERIES E			1.C FE	1,000,000	117.103	1,171,030	1,000,000	1,000,000	0	0	0	0	3.730	3.730	JD	1,243	37,550	06/19/2019	06/19/2034
00440E	AS	6	Ace Ina Holdings			1.F FE	6,998,810	110.420	7,729,400	7,000,000	6,999,452	0	120	0	0	3.150	3.152	MS	64,925	220,500	03/09/2015	03/15/2025
00440E	AW	7	Ace Ina Holdings		2	1.F FE	5,738,102	135.615	6,916,365	5,100,000	5,727,975	0	(5,809)	0	0	4.350	3.555	MN	35,742	187,050	10/14/2020	11/03/2045
00507V	AK	5	Activision Blizzard Inc		2	2.A FE	6,972,980	113.855	7,969,850	7,000,000	6,983,449	0	2,590	0	0	3.400	3.446	MS	70,078	238,000	09/14/2016	09/15/2026
00507V	AN	9	Activision Blizzard Inc		2	2.A FE	26,982,462	130.191	36,193,098	27,800,000	27,005,823	0	13,843	0	0	4.500	4.686	JD	55,600	1,251,000	04/22/2019	06/15/2047
00507V	AQ	2	Activision Blizzard Inc		2	2.A FE	4,986,250	97.744	4,887,200	5,000,000	4,953,680	0	163	0	0	2.500	2.513	MS	48,958	0	08/05/2020	09/15/2050
007589	AB	0	ADVOCATE HEALTH CORP		2	1.C FE	2,444,481	130.933	2,520,460	1,925,000	2,442,584	0	(1,896)	0	0	4.272	2.843	FA	31,067	0	11/04/2020	08/15/2048
007589	AC	8	ADVOCATE HEALTH CORP		2	1.C FE	200,705	113.528	210,027	185,000	200,657	0	(47)	0	0	3.387	2.944	AO	1,323	0	11/10/2020	10/15/2049
00800*	AD	4	ADV CAP GROW NJ			1.F FE	1,886,726	81.203	1,976,968	2,434,599	1,977,301	0	48,615	0	0	0.000	6.073	MAR	0	0	01/08/2019	03/01/2028
00817Y	AQ	1	Aetna Inc		2	B FE	4,979,050	109.851	5,492,550	5,000,000	4,991,030	0	2,128	0	0	3.500	3.550	MN	22,361	175,000	11/03/2014	11/15/2024
008252	AM	0	Affiliated Managers Grp Inc			2.A FE	12,388,346	110.364	13,574,772	12,300,000	12,332,069	0	(9,482)	0	0	4.250	4.160	FA	197,483	522,750	04/17/2014	02/15/2024
00846U	AJ	0	Agilent Technologies Inc		2	2.A FE	4,842,100	107.659	5,382,950	5,000,000	4,953,680	0	16,933	0	0	3.875	4.264	JJ	89,340	193,750	06/20/2013	07/15/2023
00912X	BF	0	AIR LEASE CORP		2	B FE	2,350,084	114.971	2,616,740	2,276,000	2,338,935	0	(7,006)	0	0	4.625	4.192	AO	26,316	105,265	05/14/2019	10/01/2028
00914A	AE	2	AIR LEASE CORP		2	B FE	2,937,270	105.994	3,179,820	3,000,000	2,944,147	0	5,415	0	0	3.250	3.499	AO	24,375	101,563	09/19/2019	10/01/2029
010392	EZ	7	Alabama Pwr Co			1.F FE	6,777,883	149.509	8,332,137	5,573,000	6,599,017	0	(38,027)	0	0	6.125	4.577	MN	43,616	341,346	10/29/2015	05/15/2038
01166V	AA	7	ALASKA AIRLINES 2020 TR			1.G FE	8,916,000	110.461	9,665,338	8,750,000	8,908,254	0	(7,746)	0	0	4.800	4.479	FA	208,833	0	08/17/2020	08/15/2027
01185*	AA	3	ALASKA VENTURES			2.C PL	8,219,896	109.280	8,982,702	8,219,896	8,219,896	0	0	0	0	4.670	4.698	MJSD	1,066	383,869	06/30/2018	06/30/2033
012725	AD	9	ALBEMARLE CORP		2	2.C FE	5,796,010	119.912	5,995,600	5,000,000	5,775,630	0	(18,046)	0	0	5.450	4.382	JD	22,708	272,500	02/12/2020	12/01/2044

E10.9

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei gn Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
013817	AJ	0	Alcoa Inc.....		3.A FE.....	7,133,039	118.125	8,741,250	7,400,000	7,266,182	0	17,766	0	0	5.900	6.255	FA	181,917	395,300	06/18/2020	02/01/2027	
013817	AK	7	Alcoa Inc.....		3.A FE.....	900,000	120.625	1,206,250	1,000,000	902,481	0	2,481	0	0	5.950	6.968	FA	24,792	29,750	04/07/2020	02/01/2037	
01400E	AC	7	ALCON FINANCE CORP.....		2.B FE.....	4,723,244	118.087	4,871,089	4,125,000	4,720,515	0	(2,729)	0	0	3.800	3.035	MS	42,671	0	10/20/2020	09/23/2049	
01439@	AG	2	ALDI Inc Series C.....		2.B PL.....	10,000,000	105.609	10,560,900	10,000,000	10,000,000	0	0	0	0	5.940	5.940	AO	143,550	594,000	04/04/2007	04/04/2022	
015271	AG	4	ALEXANDRIA REAL ESTATE E.....		2.A FE.....	1,998,240	122.440	2,448,800	2,000,000	1,998,878	0	105	0	0	4.500	4.508	JJ	37,750	90,000	07/09/2014	07/30/2029	
016900	AC	6	ALLEGHENY LUDLUM CORP.....		4.C FE.....	4,813,880	107.864	4,314,560	4,000,000	4,367,749	0	(64,272)	0	0	6.950	4.840	JD	12,356	278,000	10/16/2012	12/15/2025	
017175	AC	4	ALLEGHANY CORP.....		2.A FE.....	2,996,940	106.508	3,195,240	3,000,000	2,999,446	0	351	0	0	4.950	4.963	JD	1,650	148,500	06/21/2012	06/27/2022	
017175	AD	2	ALLEGHANY CORP.....		2.A FE.....	11,272,435	130.077	12,717,628	9,777,000	11,259,868	0	(11,231)	0	0	4.900	3.873	MS	141,060	217,242	10/23/2020	09/15/2044	
01741R	AF	9	Allegheny Technologies Inc.....		4.C FE.....	4,999,550	109.694	5,484,700	5,000,000	5,000,117	0	(39)	0	0	7.875	7.874	FA	148,750	393,750	07/09/2013	08/15/2023	
019736	AF	4	Allison Transmission Inc.....		3.B FE.....	2,348,438	110.886	2,494,935	2,250,000	2,342,526	0	(5,912)	0	0	5.875	5.115	JD	11,016	66,094	06/30/2020	06/01/2029	
019736	AG	2	Allison Transmission Inc.....		3.C FE.....	2,247,500	102.500	2,306,250	2,250,000	2,247,500	0	0	0	0	3.750	3.763	JJ	9,844	0	11/09/2020	01/30/2031	
020002	AY	7	Allstate Corp.....		1.G FE.....	636,128	125.675	684,929	545,000	629,216	0	(2,306)	0	0	5.200	4.096	JJ	13,068	26,260	08/27/2020	01/15/2042	
020002	BC	4	Allstate Corp.....		1.G FE.....	4,368,450	132.295	5,291,800	4,000,000	4,365,921	0	(3,127)	0	0	4.200	3.619	JD	7,467	136,500	08/27/2020	12/15/2046	
020002	BG	5	Allstate Corp.....		1.G FE.....	4,416,340	125.723	5,028,920	4,000,000	4,407,143	0	(8,531)	0	0	3.850	3.292	FA	60,317	179,667	12/12/2019	08/10/2049	
02209S	AM	5	Altria Group Inc.....		2.B FE.....	9,890,200	111.923	11,192,320	10,000,000	9,901,031	0	2,714	0	0	4.250	4.321	FA	167,639	425,000	12/08/2016	08/09/2042	
02209S	AN	3	Altria Group Inc.....		2.B FE.....	2,024,340	103.877	2,077,540	2,000,000	2,013,211	0	(7,974)	0	0	2.850	2.428	FA	22,483	57,000	08/02/2019	08/09/2022	
02209S	AQ	6	Altria Group Inc.....		2.B FE.....	3,987,600	114.829	4,593,160	4,000,000	3,988,814	0	286	0	0	4.500	4.520	MN	29,500	180,000	03/10/2017	05/02/2043	
02209S	AR	4	Altria Group Inc.....		2.B FE.....	5,690,850	127.998	6,399,900	5,000,000	5,634,217	0	(15,423)	0	0	5.375	4.487	JJ	112,726	268,750	01/30/2017	01/31/2044	
02209S	AS	2	Altria Group Inc.....		2.B FE.....	500,280	109.927	549,635	500,000	500,187	0	(56)	0	0	4.000	3.987	JJ	8,389	20,000	11/21/2018	01/31/2024	
02209S	BD	4	Altria Group Inc.....		2.B FE.....	2,991,510	119.991	3,599,730	3,000,000	2,992,814	0	707	0	0	4.800	4.836	FA	54,800	144,000	02/12/2019	02/14/2029	
022249	AU	0	Aluminum Co of America.....		3.A FE.....	5,142,058	122.409	5,673,657	4,635,000	5,115,097	0	(26,960)	0	0	6.750	4.987	JJ	144,264	156,431	07/10/2020	01/15/2028	
023135	AN	6	Amazon com Inc.....		1.E FE.....	5,990,340	112.512	6,750,720	6,000,000	5,995,770	0	981	0	0	3.800	3.820	JD	16,467	228,000	12/04/2014	12/05/2024	
023135	AQ	9	Amazon com Inc.....		1.E FE.....	13,519,330	146.815	17,617,800	12,000,000	13,390,813	0	(34,561)	0	0	4.950	4.170	JD	42,900	594,000	05/02/2017	12/05/2044	
023135	BN	5	Amazon com Inc.....		1.E FE.....	12,984,913	121.712	15,822,560	13,000,000	12,990,199	0	1,707	0	0	5.200	5.218	JD	52,578	676,000	12/20/2017	12/03/2025	
02361D	AT	7	AMEREN ILLINOIS CO.....		1.F FE.....	12,904,010	136.145	14,975,950	11,000,000	12,858,000	0	(40,972)	0	0	4.500	3.523	MS	145,750	495,000	12/17/2019	03/15/2049	
02361D	AU	4	AMEREN ILLINOIS CO.....		1.F FE.....	2,985,180	117.295	3,518,850	3,000,000	2,985,411	0	231	0	0	3.250	3.276	MS	28,708	78,271	11/18/2019	03/15/2050	
023761	AA	7	AMER AIRLINE 17-1 AA PTT.....		2.A FE.....	9,897,951	101.196	10,063,941	9,944,999	9,899,695	0	3,791	0	0	3.650	3.733	FA	137,130	362,992	01/24/2019	08/15/2030	
023764	AA	1	AMERNI AIRLINE 16-2 A PTT.....		3.A FE.....	4,047,500	93.794	3,796,312	4,047,500	4,047,500	0	0	0	0	3.650	3.650	JD	6,566	147,734	05/02/2016	12/15/2029	
023771	S2	5	American Airlines Inc.....		2.C FE.....	7,331,831	90.995	6,838,999	7,515,796	7,359,391	0	13,568	0	0	3.250	3.641	AO	51,567	244,263	12/11/2018	04/15/2030	
02378W	AA	7	AMER AIRLINE 17-1B PTT.....		3.B FE.....	1,044,750	84.875	886,732	1,044,750	1,044,750	0	0	0	0	4.950	4.949	FA	19,537	51,715	01/05/2017	08/15/2026	
02379*	AA	7	American Airline.....		1.E PL.....	887,500	84.241	747,639	887,500	887,500	0	0	0	0	3.530	3.530	JD	1,392	31,329	06/18/2019	06/15/2026	
024836	AB	4	AMERICAN CAMPUS CMNTYS.....		2.B FE.....	11,032,770	109.229	12,015,190	11,000,000	11,012,910	0	(3,619)	0	0	4.125	4.086	JJ	226,875	453,750	09/30/2014	07/01/2024	
025816	AZ	2	American Express Co.....		2.A FE.....	16,744,027	159.251	17,401,357	10,927,000	16,112,293	0	(201,610)	0	0	8.150	4.238	MS	252,323	890,551	09/29/2017	03/19/2038	
025816	BK	4	American Express Co.....		2.B FE.....	20,637,948	111.163	22,677,252	20,400,000	20,516,859	0	(27,895)	0	0	3.625	3.465	JD	53,408	739,500	05/12/2016	12/05/2024	
025932	AK	0	American Financial Group.....		2.A FE.....	4,980,400	109.213	5,460,650	5,000,000	4,988,106	0	1,880	0	0	3.500	3.547	FA	66,111	175,000	08/15/2016	08/15/2026	
025932	AL	8	American Financial Group.....		2.A FE.....	20,880,455	121.077	24,750,560	20,442,000	20,859,440	0	(6,660)	0	0	4.500	4.365	JD	40,884	874,418	09/22/2020	06/15/2047	
026874	CW	5	American Intl Group Inc.....		2.A FE.....	218,898	142.306	213,459	150,000	218,695	0	(203)	0	0	6.820	3.267	MN	1,307	0	12/04/2020	11/15/2037	
026874	DA	2	American Intl Group Inc.....		2.A FE.....	6,099,500	128.115	7,686,900	6,000,000	6,105,626	0	796	0	0	4.500	4.365	JJ	123,750	225,000	10/19/2020	07/16/2044	
026874	DF	1	American Intl Group Inc.....		2.A FE.....	5,918,649	132.358	6,371,714	4,814,000	5,911,054	0	(7,595)	0	0	4.800	3.404	JJ	109,759	0	09/28/2020	07/10/2045	
026874	DL	8	American Intl Group Inc.....		2.A FE.....	2,485,325	133.425	3,335,625	2,500,000	2,485,998	0	246	0	0	4.750	4.787	AO	29,688	118,750	03/19/2018	04/01/2048	

E10.10

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For rei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
026874	DP	9	American Intl Group Inc.....			2	2.A FE.....	3,522,960	130.942	3,928,260	3,000,000	3,520,650	0	(2,310)	0	0	4.375	3.426	JD	365	83,490	10/01/2020	06/30/2050
03027X	AA	8	American Tower Corp.....				2.C FE.....	2,027,200	104.975	2,099,500	2,000,000	2,003,951	0	(3,138)	0	0	4.700	4.529	MS	27,678	94,000	03/14/2012	03/15/2022
03027X	AB	6	American Tower Corp.....				2.C FE.....	5,937,270	106.107	6,366,420	6,000,000	5,985,034	0	6,803	0	0	3.500	3.626	JJ	88,083	210,000	03/04/2013	01/31/2023
03027X	AY	6	American Tower Corp.....			2	2.C FE.....	13,854,360	113.631	15,908,340	14,000,000	13,858,085	0	3,081	0	0	3.700	3.758	AO	109,356	535,267	12/18/2019	10/15/2049
03027X	BD	1	American Tower Corp.....			2	2.C FE.....	4,078,880	103.007	4,120,280	4,000,000	4,078,575	0	(305)	0	0	3.100	2.998	JD	5,511	66,133	09/23/2020	06/15/2050
03028P	E@	1	AMERICAN TRANSMISSION COMPANY Series B N.....				1.F.....	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	0	3.600	3.600	JD	20,000	360,000	12/11/2014	12/11/2029
03028P	H*	0	American Transmission Co LLC Series B.....				1.F.....	15,000,000	120.004	18,000,600	15,000,000	15,000,000	0	0	0	0	3.930	3.930	JJ	271,825	589,500	01/16/2018	01/15/2048
03040W	AD	7	American Water Works.....				2.A FE.....	3,079,447	156.324	3,434,438	2,197,000	2,981,424	0	(33,199)	0	0	6.593	3.715	AO	30,579	144,848	12/04/2017	10/15/2037
03040W	AJ	4	American Water Works.....			2	2.A FE.....	2,276,208	130.442	2,747,109	2,106,000	2,262,304	0	(4,669)	0	0	4.300	3.791	JD	7,547	90,558	02/08/2018	12/01/2042
03040W	AP	0	American Water Works.....			2	2.A FE.....	346,072	126.724	430,862	340,000	345,724	0	(130)	0	0	4.000	3.895	JD	1,133	13,600	02/06/2018	12/01/2046
03040W	AR	6	American Water Works.....			2	2.A FE.....	4,199,019	122.701	5,128,902	4,180,000	4,198,054	0	(403)	0	0	3.750	3.724	MS	52,250	156,750	01/10/2018	09/01/2047
03063#	AB	0	AMERICOLD REALTY OPERATING PAR.....				2.B FE.....	2,000,000	119.138	2,382,760	2,000,000	2,000,000	0	0	0	0	4.860	4.860	JJ	46,710	97,200	12/04/2018	01/08/2029
03073E	AM	7	Amerisourcebergen Corp.....			2	2.B FE.....	10,642,567	109.755	11,634,030	10,600,000	10,618,622	0	(4,497)	0	0	3.250	3.201	MS	114,833	344,500	03/19/2015	03/01/2025
03073E	AN	5	Amerisourcebergen Corp.....			2	2.B FE.....	21,329,362	121.894	26,123,103	21,431,000	21,337,874	0	2,143	0	0	4.250	4.279	MS	303,606	910,818	10/24/2017	03/01/2045
03076C	AG	1	Ameriprise Financial Inc.....				1.G FE.....	9,965,600	111.622	11,162,200	10,000,000	9,985,675	0	3,465	0	0	3.700	3.741	AO	78,111	370,000	09/15/2014	10/15/2024
03076C	AH	9	Ameriprise Financial Inc.....			2	1.G FE.....	4,994,650	110.662	5,533,100	5,000,000	4,996,858	0	501	0	0	2.875	2.887	MS	42,326	143,750	08/08/2016	09/15/2026
031100	E*	7	Ametek Inc Series J No. RJ-52.....				2.A FE.....	7,000,000	108.895	7,622,650	7,000,000	7,000,000	0	0	0	0	3.730	3.730	MS	66,000	261,100	09/30/2014	09/30/2024
031162	BA	7	Amgen Inc.....				2.A FE.....	5,390,750	151.683	7,584,150	5,000,000	5,311,854	0	(9,526)	0	0	6.400	5.837	FA	133,333	320,000	02/18/2010	02/01/2039
031162	BK	5	Amgen Inc.....			2	2.A FE.....	403,276	139.413	542,317	389,000	402,614	0	(384)	0	0	5.150	4.877	MN	2,560	20,034	02/27/2019	11/15/2041
031162	BZ	2	Amgen Inc.....			2	2.A FE.....	4,757,550	127.073	5,718,285	4,500,000	4,762,741	0	195	0	0	4.400	3.988	MN	33,000	132,000	11/03/2020	05/01/2045
031162	CD	0	Amgen Inc.....			2	2.A FE.....	12,759,630	132.672	17,247,360	13,000,000	12,770,524	0	3,987	0	0	4.563	4.677	JD	26,364	593,190	03/05/2019	06/15/2048
031162	CF	5	Amgen Inc.....			2	2.A FE.....	3,055,380	136.410	4,092,300	3,000,000	3,054,150	0	(836)	0	0	4.663	4.552	JD	6,217	139,890	04/26/2019	06/15/2051
032095	AB	7	Amphenol Corp.....			2	2.A FE.....	3,989,840	102.851	4,114,040	4,000,000	3,998,698	0	1,153	0	0	4.000	4.031	FA	66,667	160,000	01/19/2012	02/01/2022
032095	AH	4	Amphenol Corp.....			2	2.A FE.....	1,998,080	122.531	2,450,620	2,000,000	1,998,318	0	162	0	0	4.350	4.362	JD	7,250	87,000	01/07/2019	06/01/2029
03522A	AG	5	ANHEUSER-BUSCH CO/INBEV.....			2	2.B FE.....	943,930	113.050	1,130,500	1,000,000	946,540	0	2,610	0	0	3.650	4.855	FA	15,208	36,500	11/27/2018	02/01/2026
03522A	AJ	9	ANHEUSER-BUSCH CO/INBEV.....			2	2.B FE.....	22,767,082	130.551	27,415,710	21,000,000	22,704,434	0	(40,445)	0	0	4.900	4.349	FA	428,750	1,029,000	07/30/2019	02/01/2046
03523T	BT	4	ANHEUSER-BUSCH INBEV WOR.....			2	2.B FE.....	1,865,010	124.477	1,867,155	1,500,000	1,861,766	0	(3,244)	0	0	4.439	3.119	AO	15,721	33,293	08/07/2020	10/06/2048
035240	AF	7	ANHEUSER-BUSCH INBEV WOR.....				2.B FE.....	1,930,315	143.853	2,877,060	2,000,000	1,939,647	0	2,525	0	0	5.875	6.194	JD	5,222	117,500	12/16/2016	06/15/2035
035240	AN	0	ANHEUSER-BUSCH INBEV WOR.....			2	2.B FE.....	4,971,700	126.545	6,327,250	5,000,000	4,973,062	0	485	0	0	4.600	4.635	AO	48,556	230,000	03/20/2018	04/15/2048
035240	AR	1	ANHEUSER-BUSCH INBEV WOR.....			2	2.A FE.....	4,982,050	127.411	6,370,550	5,000,000	4,984,290	0	1,181	0	0	4.900	4.940	JJ	107,528	245,000	01/10/2019	01/23/2031
036752	AJ	2	Anthem Inc.....			2	2.B FE.....	1,998,240	106.994	2,139,880	2,000,000	1,998,629	0	317	0	0	2.375	2.393	JJ	21,903	40,375	09/04/2019	01/15/2025
036752	AK	9	Anthem Inc.....			2	2.B FE.....	7,923,400	119.604	9,568,320	8,000,000	7,925,314	0	1,458	0	0	3.700	3.753	MS	87,156	300,933	09/09/2019	09/15/2049
037411	AW	5	Apache Corp.....			2	3.A FE.....	2,240,215	107.437	2,417,333	2,250,000	2,242,957	0	217	0	0	5.100	5.125	MS	38,250	114,750	02/05/2020	09/01/2040
037411	AY	1	Apache Corp.....			2	3.A FE.....	8,468,404	108.024	8,857,968	8,200,000	8,460,750	0	(6,338)	0	0	5.250	5.000	FA	179,375	320,250	02/11/2020	02/01/2042
037411	BF	1	Apache Corp.....			2	3.A FE.....	3,992,770	105.187	4,207,480	4,000,000	3,993,758	0	569	0	0	4.250	4.271	JJ	78,389	182,278	06/05/2019	01/15/2030
037411	BG	9	Apache Corp.....			2	3.A FE.....	2,174,160	102.853	3,085,590	3,000,000	2,180,812	0	6,652	0	0	5.350	7.737	JJ	80,250	80,250	03/10/2020	07/01/2049
03765H	AA	9	APOLLO MANAGEMENT HOLDIN.....				1.G FE.....	4,986,100	110.823	5,541,150	5,000,000	4,994,624	0	1,443	0	0	4.000	4.034	MN	17,222	200,000	05/27/2014	05/30/2024
03765H	AC	5	APOLLO MANAGEMENT HOLDIN.....			2	1.G FE.....	10,141,885	126.359	10,271,723	8,129,000	10,133,754	0	(8,131)	0	0	5.000	3.561	MS	119,677	0	12/07/2020	03/15/2048
03765H	AF	8	APOLLO MANAGEMENT HOLDIN.....			2	1.G FE.....	2,005,620	102.324	2,046,480	2,000,000	2,005,549	0	(72)	0	0	2.650	2.616	JD	3,828	26,500	10/20/2020	06/05/2030

E10.11

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates										
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22									
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date										
037833	BX	7	Apple Computer Inc.....	.....	.....2	1.B FE.....	.....	23,436,582	.....142.151	.....	30,902,206	.....	21,739,000	.....	23,348,060	.....	0	.....	.....	0	.....	4.650	.....	4.164	FA.....	.....	359,418	.....	1,010,864	06/04/2019.	02/23/2046.
037833	CD	0	Apple Computer Inc.....	.....	.....2	1.B FE.....	.....	4,738,155	.....128.824	.....	5,797,080	.....	4,500,000	.....	4,737,733	.....	0	.....	.....	0	.....	3.850	.....	3.511	FA.....	.....	70,744	.....	134,750	10/26/2020.	08/04/2046.
037833	EA	4	Apple Computer Inc.....	.....	.....2	1.B FE.....	.....	4,451,985	.....102.854	.....	4,628,430	.....	4,500,000	.....	4,452,237	.....	0	.....	.....	0	.....	2.550	.....	2.593	FA.....	.....	41,756	.....	0	08/13/2020.	08/20/2060.
038222	AG	0	Applied Materials Inc.....	.....	.....	1.G FE.....	.....	11,350,258	.....157.744	.....	13,960,344	.....	8,850,000	.....	11,134,910	.....	0	.....	.....	0	.....	5.850	.....	3.990	JD.....	.....	23,010	.....	517,725	01/19/2018.	06/15/2041.
038222	AM	7	Applied Materials Inc.....	.....	.....2	1.G FE.....	.....	9,599,040	.....138.618	.....	12,475,620	.....	9,000,000	.....	9,561,059	.....	0	.....	.....	0	.....	4.350	.....	3.959	AO.....	.....	97,875	.....	391,500	11/29/2017.	04/01/2047.
038336	E*	0	APTARGROUP INC Series 2014-A-3 No. A-3 R.....	.....	.....	2.B.....	.....	5,000,000	.....102.960	.....	5,148,000	.....	5,000,000	.....	5,000,000	.....	0	.....	.....	0	.....	3.610	.....	3.610	JD.....	.....	7,521	.....	180,500	12/16/2014.	12/16/2025.
03836W	AC	7	Aqua America Inc.....	.....	.....2	2.B FE.....	.....	5,426,357	.....128.018	.....	6,759,350	.....	5,280,000	.....	5,422,392	.....	0	.....	.....	0	.....	4.276	.....	4.112	MN.....	.....	37,629	.....	225,773	06/04/2019.	05/01/2049.
03838W	AA	9	AQUARION COMPANY INC.....	.....	.....2	2.A FE.....	.....	12,938,330	.....109.503	.....	14,235,390	.....	13,000,000	.....	12,974,552	.....	0	.....	.....	0	.....	4.000	.....	4.058	FA.....	.....	196,444	.....	520,000	01/07/2015.	08/15/2024.
03842*	BN	5	Aqua Pennsylvania Inc.....	.....	.....	1.E.....	.....	2,500,000	.....119.886	.....	2,997,150	.....	2,500,000	.....	2,500,000	.....	0	.....	.....	0	.....	4.070	.....	4.070	JD.....	.....	8,479	.....	101,750	05/31/2019.	05/31/2054.
03842*	BP	0	Aqua Pennsylvania Inc.....	.....	.....	1.E.....	.....	2,500,000	.....119.988	.....	2,999,700	.....	2,500,000	.....	2,500,000	.....	0	.....	.....	0	.....	4.120	.....	4.120	JD.....	.....	8,583	.....	103,000	05/31/2019.	05/31/2059.
03842*	BY	1	Aqua Pennsylvania Inc.....	.....	.....	1.E FE.....	.....	3,000,000	.....100.354	.....	3,010,620	.....	3,000,000	.....	3,000,000	.....	0	.....	.....	0	.....	2.850	.....	2.850	JD.....	.....	9,738	.....	0	11/20/2020.	12/01/2053.
03923@	AA	4	ARCADIS NV Note 6.....	.....	.....	2.C PL.....	.....	10,000,000	.....100.780	.....	10,078,000	.....	10,000,000	.....	10,000,000	.....	0	.....	.....	0	.....	5.100	.....	5.100	JD.....	.....	4,250	.....	510,000	06/28/2011.	06/28/2021.
03939C	AB	9	ARCH CAPITAL FINANCE LLC.....	.....	.....2	2.A FE.....	.....	18,046,830	.....136.583	.....	24,584,940	.....	18,000,000	.....	18,043,669	.....	0	.....	.....	0	.....	5.031	.....	5.014	JD.....	.....	40,248	.....	905,580	11/29/2016.	12/15/2046.
039483	AU	6	Archer Daniels Midland.....	.....	.....	1.F FE.....	.....	4,870,100	.....145.803	.....	7,290,150	.....	5,000,000	.....	4,910,875	.....	0	.....	.....	0	.....	5.375	.....	5.554	MS.....	.....	79,132	.....	268,750	09/19/2005.	09/15/2035.
039483	AX	0	Archer Daniels Midland.....	.....	.....	1.F FE.....	.....	8,541,712	.....151.213	.....	9,208,872	.....	6,090,000	.....	8,183,405	.....	0	.....	.....	0	.....	6.450	.....	3.710	JJ.....	.....	181,127	.....	392,805	08/05/2016.	01/15/2038.
039483	BH	4	Archer Daniels Midland.....	.....	.....	1.F FE.....	.....	4,166,927	.....126.847	.....	5,166,924	.....	3,285,000	.....	3,394,029	.....	0	.....	.....	0	.....	4.016	.....	3.794	AO.....	.....	27,485	.....	131,926	11/30/2017.	04/16/2043.
039483	BM	3	Archer Daniels Midland.....	.....	.....2	1.F FE.....	.....	14,068,811	.....127.169	.....	18,051,640	.....	14,195,000	.....	14,076,831	.....	0	.....	.....	0	.....	3.750	.....	3.800	MS.....	.....	156,736	.....	532,313	10/17/2017.	09/15/2047.
04004#	AA	2	Center Operating Company AKA Dallas Aren.....	.....	.....	2.C FE.....	.....	482,392	.....107.360	.....	517,896	.....	482,392	.....	482,392	.....	0	.....	.....	0	.....	8.200	.....	8.284	MJSD.....	.....	110	.....	40,163	03/30/2001.	09/30/2023.
040555	CM	4	Arizona Pub Svc Co.....	.....	.....2	1.G FE.....	.....	3,474,407	.....136.695	.....	3,953,219	.....	2,892,000	.....	3,446,913	.....	0	.....	.....	0	.....	5.050	.....	3.675	MS.....	.....	48,682	.....	121,377	09/02/2020.	09/01/2041.
040555	CP	7	Arizona Pub Svc Co.....	.....	.....2	1.F FE.....	.....	7,967,507	.....129.194	.....	9,406,615	.....	7,281,000	.....	7,921,319	.....	0	.....	.....	0	.....	4.700	.....	4.097	JJ.....	.....	157,795	.....	342,207	04/12/2019.	01/15/2044.
040555	CX	0	Arizona Pub Svc Co.....	.....	.....2	1.G FE.....	.....	13,765,988	.....129.668	.....	16,269,444	.....	12,547,000	.....	13,750,613	.....	0	.....	.....	0	.....	4.200	.....	3.618	FA.....	.....	199,079	.....	410,487	07/27/2020.	08/15/2048.
040555	CY	8	Arizona Pub Svc Co.....	.....	.....2	1.F FE.....	.....	5,598,127	.....131.133	.....	7,179,532	.....	5,475,000	.....	5,597,359	.....	0	.....	.....	0	.....	4.250	.....	4.101	MS.....	.....	77,563	.....	222,594	07/29/2020.	03/01/2049.
040555	DA	9	Arizona Pub Svc Co.....	.....	.....2	1.F FE.....	.....	677,904	.....120.033	.....	696,191	.....	580,000	.....	676,964	.....	0	.....	.....	0	.....	3.500	.....	2.658	JD.....	.....	1,692	.....	10,150	07/29/2020.	12/01/2049.
040555	DC	5	Arizona Pub Svc Co.....	.....	.....2	1.F FE.....	.....	3,984,360	.....104.751	.....	4,190,040	.....	4,000,000	.....	3,984,469	.....	0	.....	.....	0	.....	2.650	.....	2.669	MS.....	.....	32,389	.....	0	09/08/2020.	09/15/2050.
04248N	AA	1	ARMY HAWAII FAMILY HSG.....	.....	.....	1.D FE.....	.....	16,294,713	.....130.222	.....	17,709,213	.....	13,599,248	.....	16,033,089	.....	0	.....	.....	0	.....	5.524	.....	4.081	JD.....	.....	33,388	.....	751,222	07/09/2018.	06/15/2050.
042735	BC	3	Arrow Electronics Inc.....	.....	.....2	2.C FE.....	.....	1,984,040	.....107.178	.....	2,143,560	.....	2,000,000	.....	1,995,929	.....	0	.....	.....	0	.....	4.500	.....	4.600	MS.....	.....	30,000	.....	90,000	02/12/2013.	03/01/2023.
04317@	AN	8	ARTHUR J GALLAGHER & CO Series O Note O.....	.....	.....	2.B PL.....	.....	2,000,000	.....105.769	.....	2,115,380	.....	2,000,000	.....	2,000,000	.....	0	.....	.....	0	.....	4.310	.....	4.310	JD.....	.....	1,676	.....	86,200	06/24/2014.	06/24/2025.
04317@	BF	4	AJ GALLAGHER.....	.....	.....	2.B PL.....	.....	5,000,000	.....104.462	.....	5,223,100	.....	5,000,000	.....	5,000,000	.....	0	.....	.....	0	.....	4.590	.....	4.590	JD.....	.....	11,475	.....	229,500	06/13/2018.	06/28/2033.
04317@	BG	2	AJ GALLAGHER.....	.....	.....	2.B PL.....	.....	7,000,000	.....101.030	.....	7,072,100	.....	7,000,000	.....	7,000,000	.....	0	.....	.....	0	.....	4.690	.....	4.690	JD.....	.....	16,415	.....	328,300	06/13/2018.	06/28/2038.
04317@	BU	1	AJ GALLAGHER.....	.....	.....	2.B PL.....	.....	8,000,000	.....115.549	.....	9,243,920	.....	8,000,000	.....	8,000,000	.....	0	.....	.....	0	.....	4.240	.....	4.240	JJ.....	.....	142,276	.....	169,600	01/30/2020.	01/30/2035.
04351L	AB	6	ASCENSION HEALTH.....	.....	.....	1.B FE.....	.....	5,000,000	.....129.162	.....	6,458,100	.....	5,000,000	.....	5,000,000	.....	0	.....	.....	0	.....	3.945	.....	3.945	MN.....	.....	25,204	.....	197,250	04/25/2016.	11/15/2046.
04774#	AA	0	ATLANTA FALCONS Series A.....	.....	.....	2.B PL.....	.....	5,528,663	.....94.049	.....	5,199,652	.....	5,528,663	.....	5,528,663	.....	0	.....	.....	0	.....	3.590	.....	3.590	MS.....	.....	66,160	.....	198,479	08/25/2016.	09/01/2042.
04774#	AB	8	ATLANTA FALCONS Series B.....	.....	.....	2.B PL.....	.....	3,685,775	.....94.059	.....	3,466,804	.....	3,685,775	.....	3,685,775	.....	0	.....	.....	0	.....	3.590	.....	3.590	MS.....	.....	44,106	.....	132,319	11/01/2016.	09/01/2042.
048677	AG	3	ATLANTIC MARINE CORP COM.....	.....	.....	1.F FE.....	.....	7,584,653	.....132.367	.....	8,116,136	.....	6,131,540	.....	7,451,703	.....	0	.....	.....	0	.....	6.158	.....	4.450	JD.....	.....	31,465	.....	377,580	07/26/2016.	12/01/2051.
049560	AQ	8	Atmos Energy.....	.....	.....2	1.F FE.....	.....	11,243,148	.....129.796	.....	14,602,050	.....	11,250,000	.....	11,243,619	.....	0	.....	.....	0	.....	4.125	.....	4.128	MS.....	.....	136,641	.....	464,063	04/12/2019.	03/15/2049.
049560	AS	4	Atmos Energy.....	.....	.....2	1.F FE.....	.....	16,262,720	.....116.585	.....	18,653,600	.....	16,000,000	.....	16,256,563	.....	0	.....	.....	0	.....	3.375	.....	3.287	MS.....	.....	159,000	.....	514,500	12/19/2019.	09/15/2049.
052769	AB	2	Autodesk Inc.....	.....	.....2	2.B FE.....	.....	2,995,980	.....104.873	.....	3,146,190	.....	3,000,000	.....	2,999,099	.....	0	.....	.....	0	.....	3.600	.....	3.616	JD.....	.....	4,800	.....	108,000	12/10/2012.	12/15/2022.
05348E	AU	3	Avalon Bay Communities.....	.....	.....2	1.G FE.....	.....	9,925,100	.....110.340	.....	11,034,000	.....	10,000,000	.....	9,967,758	.....	0	.....	.....	0	.....	3.500	.....	3.590	MN.....	.....	44,722	.....	350,000	11/12/2014.	11/15/2024.
05348E	AZ	2	Avalon Bay Communities.....	.....	.....2	1.G FE.....	.....	1,975,880	.....122.376	.....	2,447,520	.....	2,000,000	.....	1,977,848	.....	0	.....	.....	0	.....	3.900	.....	3.969	AO.....	.....	16,467	.....	78,000	10/07/2016.	10/15/2046.
05367A	AD	5	AVIATION CAPITAL GROUP.....	.....	.....	2.C FE.....	.....	3,000,000	.....101.388	.....	3,041,640	.....	3,000,000	.....	3,000,000	.....	0	.....	.....	0	.....	6.750	.....	6.750	AO.....	.....	47,813	.....	202,500	03/30/2011.	04/06/2021.

E10.12

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05379B	AQ	0	Avista Corp.....			2	1.G FE.....	3,160,800	127.473	3,186,825	2,500,000	3,158,864	0	(1,936)	0	0	4.350	2.928	JD.....	9,063	54,375	11/16/2020.	06/01/2048.
05379B	D@	3	Avista Corp.....				1.G.....	15,000,000	104.157	15,623,550	15,000,000	15,000,000	0	0	0	0	3.430	3.430	JD.....	42,875	521,646	11/26/2019.	12/01/2049.
05526D	BB	0	BAT CAPITAL CORP.....			2	2.B FE.....	5,035,160	111.369	5,568,450	5,000,000	5,029,596	0	(4,077)	0	0	3.557	3.453	FA.....	67,188	177,850	08/14/2019.	08/15/2027.
05526D	BF	1	BAT CAPITAL CORP.....			2	2.B FE.....	12,242,700	111.049	13,325,880	12,000,000	12,240,223	0	(2,477)	0	0	4.540	4.406	FA.....	205,813	499,400	07/08/2020.	08/15/2047.
05526D	BN	4	BAT CAPITAL CORP.....			2	2.B FE.....	1,000,000	120.844	1,208,440	1,000,000	1,000,000	0	0	0	0	4.906	4.906	AO.....	12,129	24,530	03/30/2020.	04/02/2030.
05526D	BQ	7	BAT CAPITAL CORP.....			2	2.B FE.....	2,464,580	123.734	2,474,680	2,000,000	2,460,516	0	(4,064)	0	0	5.282	3.937	AO.....	26,117	52,820	07/02/2020.	04/02/2050.
05565E	G#	6	BMW US Capital Series N No. N-21.....				1.F.....	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	0	4.030	4.030	FA.....	154,483	403,000	02/13/2014.	02/13/2026.
05565E	H#	5	BMW US Capital Series B No. B-8.....				1.F.....	13,000,000	109.534	14,239,420	13,000,000	13,000,000	0	0	0	0	3.300	3.300	FA.....	158,492	429,000	02/18/2015.	02/18/2025.
05723K	AF	7	BAKER HUGHES LLC/CO-OBL.....			2	1.G FE.....	4,789,495	112.998	5,084,910	4,500,000	4,787,505	0	(1,990)	0	0	4.080	3.699	JD.....	8,160	91,800	09/15/2020.	12/15/2047.
06051G	GG	8	Bank of America Corp.....			2	1.G FE.....	5,494,900	132.477	6,623,850	5,000,000	5,460,013	0	(15,130)	0	0	4.443	3.845	JJ.....	99,350	222,150	11/30/2017.	01/20/2048.
06051G	GR	4	Bank of America Corp.....			2	1.G FE.....	30,000,000	113.624	34,087,200	30,000,000	30,000,000	0	0	0	0	3.593	3.442	JJ.....	479,067	1,077,900	07/18/2017.	07/21/2028.
06051G	HA	0	Bank of America Corp.....			2	1.G FE.....	5,015,610	124.998	5,624,910	4,500,000	4,999,863	0	(13,531)	0	0	3.946	3.281	JJ.....	77,934	177,570	10/10/2019.	01/23/2049.
063904	AA	4	BANK OF THE OZARKS.....			2	2.A PL.....	4,300,000	102.243	4,396,449	4,300,000	4,300,000	0	0	0	0	5.500	5.178	JJ.....	118,250	236,500	06/16/2016.	07/01/2026.
06406G	AA	9	BANK OF NY MELLON CORP.....			2	1.F FE.....	8,832,228	113.171	10,387,966	9,179,000	8,928,368	0	27,543	0	0	3.000	3.400	AO.....	46,660	275,370	05/11/2017.	10/30/2028.
06406H	BY	4	BANK OF NEW YORK MELLON.....			2	1.F FE.....	3,894,560	102.153	4,086,120	4,000,000	3,990,910	0	12,190	0	0	3.550	3.872	MS.....	38,656	142,000	10/12/2011.	09/23/2021.
06406Y	AA	0	BANK OF NY MELLON CORP.....			2	1.F FE.....	5,144,615	114.075	6,274,125	5,500,000	5,216,130	0	26,987	0	0	3.300	4.013	FA.....	64,533	181,500	07/10/2018.	08/23/2029.
06849R	AK	8	BARRICK NA FINANCE LLC.....				2.B FE.....	3,334,170	146.068	4,382,040	3,000,000	3,316,529	0	(7,623)	0	0	5.750	4.963	MN.....	28,750	172,500	07/24/2018.	05/01/2043.
070101	AH	3	BASIN ELECTRIC PWR COOP.....			2	1.F FE.....	22,855,916	119.672	25,046,153	20,929,000	22,739,688	0	(38,365)	0	0	4.750	4.198	AO.....	179,495	994,128	01/24/2018.	04/26/2047.
07123#	AA	1	BATON ROUGE.....				1.G.....	9,145,176	115.783	10,588,560	9,145,176	9,145,176	0	0	0	0	4.320	4.359	MON.....	17,559	395,072	12/18/2017.	11/15/2037.
071813	BP	3	Baxter International Inc.....			2	2.A FE.....	14,939,260	114.098	17,685,190	15,500,000	14,966,282	0	11,916	0	0	3.500	3.706	FA.....	204,944	542,500	01/03/2020.	08/15/2046.
072722	AE	1	BAYCARE HEALTH SYSTEM.....			2	1.C FE.....	3,779,302	125.398	3,922,449	3,128,000	3,776,646	0	(2,656)	0	0	3.831	2.792	MN.....	15,312	69,570	11/02/2020.	11/15/2050.
072863	AF	0	BAYLOR SCOTT & WHITE HOL.....			2	1.D FE.....	35,124,454	122.449	43,071,436	35,175,000	35,129,186	0	811	0	0	3.967	3.975	MN.....	178,300	1,395,392	05/10/2016.	11/15/2046.
075887	AV	1	Becton Dickinson.....				2.C FE.....	6,762,060	131.612	7,896,720	6,000,000	6,670,466	0	(24,049)	0	0	6.000	5.025	MN.....	46,000	360,000	10/06/2016.	05/15/2039.
075887	BF	5	Becton Dickinson.....			2	2.C FE.....	2,552,850	110.907	2,839,219	2,560,000	2,555,129	0	1,109	0	0	3.734	3.786	JD.....	4,248	95,590	11/21/2018.	12/15/2024.
075887	BX	6	Becton Dickinson.....			2	2.C FE.....	5,826,232	131.311	7,285,134	5,548,000	5,809,108	0	(5,350)	0	0	4.669	4.364	JD.....	17,989	259,036	07/25/2017.	06/06/2047.
075887	CE	7	Becton Dickinson.....				2.C FE.....	10,511,988	126.580	12,658,000	10,000,000	10,367,847	0	(50,561)	0	0	6.700	5.953	JD.....	55,833	670,000	12/29/2017.	12/01/2026.
081331	AC	4	BELVOIR LAND LLC.....				1.D FE.....	11,025,800	120.765	12,076,500	10,000,000	10,856,809	0	(39,860)	0	0	5.170	4.383	JD.....	22,978	517,000	05/31/2016.	12/15/2035.
084423	AP	7	Berkley WR.....				2.A FE.....	4,894,300	135.603	6,780,150	5,000,000	4,920,834	0	2,742	0	0	6.250	6.409	FA.....	118,056	312,500	04/10/2007.	02/15/2037.
084423	AS	1	Berkley WR.....				2.A FE.....	1,992,400	104.833	2,096,660	2,000,000	1,998,891	0	879	0	0	4.625	4.673	MS.....	27,236	92,500	03/13/2012.	03/15/2022.
084423	AT	9	Berkley WR.....				2.A FE.....	6,368,688	131.077	8,192,313	6,250,000	6,370,926	0	(1,381)	0	0	4.750	4.606	FA.....	123,698	267,188	05/26/2020.	08/01/2044.
084423	AU	6	Berkley WR.....			2	2.A FE.....	2,378,100	122.327	2,446,540	2,000,000	2,376,623	0	(1,477)	0	0	4.000	3.018	MN.....	10,889	40,666	10/22/2020.	05/12/2050.
084664	BV	2	Berkshire Hathaway Finance.....				1.C FE.....	4,919,900	132.493	6,624,650	5,000,000	4,928,608	0	1,847	0	0	4.300	4.401	MN.....	27,472	215,000	12/15/2015.	05/15/2043.
084664	CQ	2	Berkshire Hathaway Finance.....			2	1.C FE.....	3,222,000	132.104	3,302,600	2,500,000	3,217,803	0	(4,197)	0	0	4.200	2.700	FA.....	39,667	0	10/02/2020.	08/15/2048.
084664	CR	0	Berkshire Hathaway Finance.....			2	1.C FE.....	5,099,193	132.846	5,645,955	4,250,000	5,076,720	0	(18,517)	0	0	4.250	3.184	JJ.....	83,288	180,625	10/08/2019.	01/15/2049.
084664	CV	1	Berkshire Hathaway Finance.....			2	1.C FE.....	1,998,400	107.342	2,146,840	2,000,000	1,998,407	0	7	0	0	2.850	2.854	AO.....	12,033	0	10/05/2020.	10/15/2050.
084670	BK	3	Berkshire Hathaway Inc/CI A.....				1.C FE.....	4,052,799	137.742	5,139,154	3,731,000	4,024,848	0	(8,187)	0	0	4.500	3.962	FA.....	65,293	167,895	05/16/2017.	02/11/2043.
09062X	AD	5	Biogen Idec Inc.....			2	1.G FE.....	19,983,110	135.794	25,800,860	19,000,000	19,906,241	0	(19,884)	0	0	5.200	4.860	MS.....	290,911	988,000	11/15/2016.	09/15/2045.
09062X	AG	8	Biogen Idec Inc.....			2	2.A FE.....	2,032,710	103.796	2,075,920	2,000,000	2,032,519	0	(191)	0	0	3.150	3.064	MN.....	10,500	31,675	08/28/2020.	05/01/2050.
092113	AH	2	BLACK HILLS CORP.....			2	2.A FE.....	2,985,900	109.696	3,290,880	3,000,000	2,995,285	0	1,490	0	0	4.250	4.308	MN.....	10,979	127,500	11/14/2013.	11/30/2023.
09247X	AJ	0	Blackrock Inc.....				1.D FE.....	1,989,380	104.356	2,087,120	2,000,000	1,998,274	0	1,172	0	0	3.375	3.438	JD.....	5,625	67,500	05/22/2012.	06/01/2022.

E10.13

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Bei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
09256B	AG	2	BLACKSTONE HOLDINGS FINA.....		1.E FE.....	5,168,479	136.868	5,361,120	3,917,000	5,155,814	0	(12,665)	0	0	5.000	3.094	JD.....	8,704	96,175	12/21/2020.	06/15/2044.	
09256B	AH	0	BLACKSTONE HOLDINGS FINA.....		1.E FE.....	550,098	127.351	546,336	429,000	549,718	0	(379)	0	0	4.450	2.848	JJ.....	8,803	0	11/18/2020.	07/15/2045.	
09256B	AK	3	BLACKSTONE HOLDINGS FINA.....		2.1.E FE.....	5,053,049	122.045	5,241,833	4,295,000	5,047,812	0	(5,237)	0	0	4.000	3.027	AO.....	42,473	41,900	10/08/2020.	10/02/2047.	
09256B	AL	1	BLACKSTONE HOLDINGS FINA.....		2.1.E FE.....	493,670	108.070	540,350	500,000	494,372	0	545	0	0	2.500	2.641	JJ.....	5,938	10,417	09/03/2019.	01/10/2030.	
09256B	AM	9	BLACKSTONE HOLDINGS FINA.....		2.1.E FE.....	1,198,925	115.792	1,256,343	1,085,000	1,198,038	0	(887)	0	0	3.500	2.953	MS.....	11,709	18,988	08/25/2020.	09/10/2049.	
09261B	AB	6	BLACKSTONE HOLDINGS FINA.....		2.1.E FE.....	3,978,240	102.291	4,091,640	4,000,000	3,978,361	0	121	0	0	2.800	2.827	MS.....	28,622	0	09/22/2020.	09/30/2050.	
093662	AH	7	BLOCK FINANCIAL LLC.....		2.2.C FE.....	3,987,480	108.056	4,322,240	4,000,000	3,987,912	0	432	0	0	3.875	3.913	FA.....	62,000	0	08/04/2020.	08/15/2030.	
096630	AH	1	Boardwalk Pipelines LP.....		2.2.C FE.....	2,497,150	104.503	2,612,575	2,500,000	2,497,244	0	94	0	0	3.400	3.413	FA.....	33,056	0	08/04/2020.	02/15/2031.	
097023	AK	1	Boeing Co.....		2.2.C FE.....	3,003,446	152.997	2,883,993	1,885,000	2,921,794	0	(28,111)	0	0	7.875	4.090	AO.....	31,338	148,444	12/18/2017.	04/15/2043.	
097023	BL	8	Boeing Co.....		2.2.C FE.....	1,893,919	98.961	1,994,064	2,015,000	1,903,502	0	2,761	0	0	3.500	3.854	MS.....	23,508	70,525	05/16/2017.	03/01/2045.	
097023	CB	9	Boeing Co.....		2.2.C FE.....	4,666,650	103.326	5,166,300	5,000,000	4,679,262	0	5,952	0	0	3.850	4.245	MN.....	32,083	192,500	10/29/2018.	11/01/2048.	
097023	CE	3	Boeing Co.....		2.2.C FE.....	4,791,500	101.292	5,064,600	5,000,000	4,805,165	0	7,350	0	0	3.500	3.799	MS.....	58,333	175,000	02/13/2019.	03/01/2039.	
097023	CV	5	Boeing Co.....		2.2.C FE.....	1,750,000	129.553	2,267,178	1,750,000	1,750,000	0	0	0	0	5.705	5.705	MN.....	16,640	49,087	04/30/2020.	05/01/2040.	
097023	CY	9	Boeing Co.....		2.2.C FE.....	8,500,000	121.197	10,301,745	8,500,000	8,500,000	0	0	0	0	5.150	5.150	MN.....	72,958	215,227	04/30/2020.	05/01/2030.	
097023	DC	6	Boeing Co.....		2.2.C FE.....	5,008,900	109.734	5,486,700	5,000,000	5,008,702	0	(198)	0	0	3.625	3.604	FA.....	29,705	0	10/29/2020.	02/01/2031.	
09776U	AB	2	BON SECOURS CHARITY HLTH.....		2.2.C FE.....	21,250,730	131.785	25,705,982	19,506,000	21,033,295	0	(65,508)	0	0	6.250	5.472	MN.....	203,188	1,219,125	09/07/2018.	11/01/2035.	
09778P	AB	1	BON SECOURS MERCY.....		2.1.E FE.....	188,000	103.133	193,890	188,000	188,000	0	0	0	0	2.095	2.095	JD.....	831	0	10/07/2020.	06/01/2031.	
099724	AH	9	Borg Warner.....		2.2.B FE.....	17,665,863	117.415	21,532,737	18,339,000	17,695,963	0	12,613	0	0	4.375	4.612	MS.....	236,242	672,525	07/01/2020.	03/15/2045.	
099724	AJ	5	Borg Warner.....		2.2.B FE.....	2,993,940	110.289	3,308,670	3,000,000	2,997,202	0	611	0	0	3.375	3.399	MS.....	29,813	101,250	03/09/2015.	03/15/2025.	
100743	AL	7	BOSTON GAS COMPANY.....		2.1.G FE.....	1,000,000	110.494	1,104,940	1,000,000	1,000,000	0	0	0	0	3.001	3.001	FA.....	12,504	30,177	07/24/2019.	08/01/2029.	
10112R	AW	4	BOSTON PROPERTIES LP.....		2.2.A FE.....	2,946,960	108.748	3,262,440	3,000,000	2,982,245	0	5,307	0	0	3.800	4.006	FA.....	47,500	114,000	06/20/2013.	02/01/2024.	
10112R	BA	1	BOSTON PROPERTIES LP.....		2.2.A FE.....	996,410	119.709	1,197,090	1,000,000	997,037	0	305	0	0	4.500	4.545	JD.....	3,750	45,000	11/13/2018.	12/01/2028.	
101137	AL	1	Boston Scientific Corp.....		2.2.C FE.....	910,691	158.372	910,639	575,000	910,393	0	(298)	0	0	7.375	3.244	JJ.....	19,554	0	12/21/2020.	01/15/2040.	
101137	AT	4	Boston Scientific Corp.....		2.2.C FE.....	497,200	127.608	638,040	500,000	497,370	0	91	0	0	4.550	4.593	MS.....	7,583	22,750	02/21/2019.	03/01/2039.	
101137	AU	1	Boston Scientific Corp.....		2.2.C FE.....	4,317,500	137.202	5,488,080	4,000,000	4,316,469	0	(1,331)	0	0	4.700	4.178	MS.....	62,667	141,000	10/14/2020.	03/01/2049.	
101137	AX	5	Boston Scientific Corp.....		2.2.C FE.....	2,989,920	117.878	3,536,340	3,000,000	2,991,512	0	864	0	0	4.000	4.041	MS.....	40,000	120,000	02/21/2019.	03/01/2029.	
10240*	AA	7	Bowie Acquisitions LLC.....		2.C PL.....	6,699,495	109.300	7,322,548	6,699,495	6,699,495	0	0	0	0	3.920	3.921	JD.....	730	273,563	12/16/2019.	09/30/2038.	
10373Q	AC	4	BP CAP MARKETS AMERICA.....		2.1.F FE.....	4,967,750	117.324	5,866,200	5,000,000	4,973,991	0	2,827	0	0	3.937	4.016	MS.....	54,681	196,850	10/04/2018.	09/21/2028.	
10373Q	AE	0	BP CAP MARKETS AMERICA.....		2.1.F FE.....	781,140	119.534	896,505	750,000	776,011	0	(2,949)	0	0	4.234	3.703	MN.....	4,851	31,755	03/21/2019.	11/06/2028.	
10373Q	BG	4	BP CAP MARKETS AMERICA.....		2.1.F FE.....	1,132,931	102.485	1,152,956	1,125,000	1,132,786	0	(145)	0	0	3.000	2.964	FA.....	11,906	16,875	02/21/2020.	02/24/2050.	
10373Q	BN	9	BP CAP MARKETS AMERICA.....		2.1.F FE.....	3,999,720	98.944	3,957,760	4,000,000	3,999,801	0	81	0	0	2.772	2.772	MN.....	43,428	0	08/05/2020.	11/10/2050.	
10922N	AC	7	BRIGHTHOUSE FINANCIAL IN.....		2.2.B FE.....	1,298,440	108.802	1,632,030	1,500,000	1,339,663	0	19,978	0	0	3.700	5.698	JD.....	1,388	55,500	11/16/2018.	06/22/2027.	
110122	AQ	1	Bristol-Myers Squibb Co.....		1.F FE.....	6,178,177	147.425	6,884,748	4,670,000	6,023,203	0	(54,259)	0	0	6.125	3.823	MN.....	47,673	286,038	01/10/2018.	05/01/2038.	
110122	AX	6	Bristol-Myers Squibb Co.....		2.1.F FE.....	1,600,497	140.205	2,121,302	1,513,000	1,595,784	0	(2,179)	0	0	4.500	4.126	MS.....	22,695	68,085	10/02/2018.	03/01/2044.	
110122	CR	7	Bristol-Myers Squibb Co.....		2.1.F FE.....	2,974,740	135.450	4,063,500	3,000,000	2,975,360	0	427	0	0	4.250	4.300	AO.....	23,021	127,500	05/07/2019.	10/26/2049.	
110122	DC	9	Bristol-Myers Squibb Co.....		2.1.F FE.....	6,962,942	114.210	7,994,700	7,000,000	6,965,669	0	2,727	0	0	3.875	3.992	FA.....	102,472	135,625	08/01/2020.	08/15/2025.	
110122	DF	2	Bristol-Myers Squibb Co.....		1.F FE.....	6,535,634	146.280	8,776,800	6,000,000	6,519,220	0	(14,701)	0	0	5.700	5.006	AO.....	72,200	342,000	11/22/2019.	10/15/2040.	
110122	DJ	4	Bristol-Myers Squibb Co.....		2.1.F FE.....	5,334,008	144.834	7,241,700	5,000,000	5,326,256	0	(6,814)	0	0	5.000	4.552	FA.....	94,444	250,000	11/22/2019.	08/15/2045.	
110122	DK	1	Bristol-Myers Squibb Co.....		2.1.F FE.....	3,105,550	134.438	3,239,956	2,410,000	3,102,710	0	(2,840)	0	0	4.350	2.801	MN.....	13,396	52,418	11/02/2020.	11/15/2047.	

E10.14

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
11042T	AA	1				1.F FE	2,704,953	100.392	2,740,191	2,729,491	2,709,246	0	1,805	0	0	3.800	3.976	MJSD	3,169	103,721	10/30/2018	03/20/2033
11043X	AA	1				1.F FE	5,026,859	100.191	4,946,358	4,936,928	5,015,445	0	(9,799)	0	0	3.300	3.064	MJSD	7,241	162,919	09/13/2019	12/15/2032
11134L	AH	2				2.C FE	11,250,481	112.421	12,703,573	11,300,000	11,267,776	0	4,644	0	0	3.875	3.929	JJ	201,909	437,875	02/02/2017	01/15/2027
11135F	AS	0				2.C FE	5,692,818	118.752	6,768,864	5,700,000	5,693,154	0	336	0	0	4.300	4.313	MN	31,318	127,316	05/05/2020	11/15/2032
11135F	BD	2				2.C FE	8,959,950	121.636	10,947,240	9,000,000	8,962,338	0	2,388	0	0	5.000	5.057	AO	95,000	232,500	04/06/2020	04/15/2030
114259	AT	1				1.G FE	1,000,000	115.475	1,154,750	1,000,000	1,000,000	0	0	0	0	3.865	3.865	MS	12,561	38,650	02/27/2019	03/04/2029
115637	AL	4				1.G FE	6,661,418	118.406	7,991,221	6,749,000	6,668,350	0	2,296	0	0	3.750	3.831	JJ	116,701	253,088	01/23/2018	01/15/2043
115637	AP	5				1.G FE	13,594,863	134.865	17,046,936	12,640,000	13,520,197	0	(21,446)	0	0	4.500	4.044	JJ	262,280	568,800	11/20/2017	07/15/2045
118230	AK	7				3.B FE	6,130,800	103.062	6,183,720	6,000,000	6,037,941	0	(15,720)	0	0	4.150	3.856	JJ	124,500	264,000	06/04/2014	07/01/2023
12117#	AA	9				2.C	6,000,000	107.611	6,456,660	6,000,000	6,000,000	0	0	0	0	3.670	3.670	MS	73,400	223,500	09/01/2017	09/01/2027
12117#	AB	7				2.C	4,000,000	109.759	4,390,360	4,000,000	4,000,000	0	0	0	0	4.020	4.020	JJ	73,700	163,000	07/16/2018	07/16/2028
12189L	AG	6				1.E FE	2,287,836	139.187	2,547,122	1,830,000	2,273,195	0	(14,640)	0	0	4.950	3.298	MS	26,672	90,585	01/13/2020	09/15/2041
12189L	AL	5				1.E FE	2,987,400	103.932	3,117,960	3,000,000	2,997,636	0	1,368	0	0	3.050	3.099	MS	30,500	91,500	08/16/2012	09/01/2022
12189L	AS	0				1.G FE	10,829,100	141.230	14,123,000	10,000,000	10,745,569	0	(18,855)	0	0	4.900	4.379	AO	122,500	490,000	02/29/2016	04/01/2044
12189L	AX	9				1.G FE	5,786,950	140.850	7,042,500	5,000,000	5,711,607	0	(17,770)	0	0	4.700	3.795	MS	78,333	235,000	06/09/2016	09/01/2045
12189L	AZ	4				1.G FE	6,943,930	127.793	8,945,510	7,000,000	6,949,557	0	1,126	0	0	3.900	3.945	FA	113,750	273,000	05/09/2016	08/01/2046
12189T	AX	2				1.E FE	5,107,300	152.046	7,602,300	5,000,000	5,078,633	0	(2,962)	0	0	6.200	6.043	FA	117,111	310,000	01/22/2007	08/15/2036
124857	AN	3				2.B FE	12,146,226	119.884	13,307,124	11,100,000	12,111,680	0	(25,697)	0	0	4.600	3.997	JJ	235,443	510,600	12/27/2019	01/15/2045
1248EP	BM	4				3.B FE	4,853,750	103.310	5,165,500	5,000,000	4,914,242	0	13,861	0	0	5.750	6.145	FA	108,611	287,500	02/05/2016	02/15/2026
1248EP	CJ	0				3.B FE	1,000,000	106.897	1,068,970	1,000,000	1,000,000	0	0	0	0	4.500	4.500	MN	7,500	27,875	03/04/2020	05/01/2032
12503M	AA	6				1.G FE	997,590	113.855	1,138,550	1,000,000	998,443	0	227	0	0	3.650	3.679	JJ	17,135	36,500	01/09/2017	01/12/2027
12527G	AC	7				3.A FE	2,834,970	104.375	3,131,250	3,000,000	2,943,128	0	21,916	0	0	3.450	4.285	JD	8,625	103,500	08/04/2015	06/01/2023
12541W	AA	8				2.A FE	1,973,640	118.403	2,368,060	2,000,000	1,979,339	0	2,365	0	0	4.200	4.367	AO	17,733	84,000	07/24/2018	04/15/2028
125523	AH	3				2.B FE	1,979,834	120.895	2,417,900	2,000,000	1,982,399	0	1,852	0	0	4.375	4.510	AO	18,472	87,500	08/28/2019	10/15/2028
125523	AK	6				2.B FE	4,002,689	137.519	5,500,760	4,000,000	4,002,885	0	37	0	0	4.900	4.895	JD	8,711	196,000	08/28/2019	12/15/2048
125523	AP	5				2.B FE	3,989,768	102.766	4,110,640	4,000,000	3,994,888	0	4,308	0	0	4.000	4.118	FA	60,444	160,000	10/11/2019	02/15/2022
125523	BK	5				2.B FE	4,426,744	118.561	5,928,050	5,000,000	4,439,283	0	10,305	0	0	3.875	4.605	AO	40,903	193,750	10/11/2019	10/15/2047
125523	BR	0				2.B FE	3,479,467	103.920	3,637,200	3,500,000	3,490,054	0	8,572	0	0	3.900	4.162	FA	51,567	136,500	10/09/2019	02/15/2022
125523	CB	4				2.B FE	2,499,195	112.895	2,822,375	2,500,000	2,499,367	0	55	0	0	3.400	3.405	MS	28,333	85,000	10/09/2019	03/01/2027
12572Q	AG	0				1.D FE	5,066,250	109.676	5,483,800	5,000,000	5,029,248	0	(6,880)	0	0	3.000	2.843	MS	44,167	150,000	03/24/2015	03/15/2025
12572Q	AH	8				1.D FE	12,205,990	135.282	16,233,840	12,000,000	12,197,267	0	(4,002)	0	0	4.150	4.049	JD	22,133	498,000	09/07/2018	06/15/2048
125896	BL	3				2.B FE	248,232	129.112	258,224	200,000	248,098	0	(134)	0	0	4.700	3.162	MS	2,376	0	11/25/2020	03/31/2043
125896	BM	1				2.B FE	6,994,820	109.038	7,632,660	7,000,000	6,998,154	0	539	0	0	3.875	3.884	MS	90,417	271,250	02/24/2014	03/01/2024
12610#	AC	7				2.C Z	5,000,000	97.223	4,861,150	5,000,000	5,000,000	0	0	0	0	2.840	2.840	MN	22,483	0	11/04/2020	11/04/2030
12610#	AD	5				2.C Z	3,500,000	91.751	3,211,285	3,500,000	3,500,000	0	0	0	0	2.940	2.940	MN	30,013	0	09/16/2020	09/16/2032
126117	AE	0				2.B FE	8,203,722	118.672	9,327,619	7,860,000	7,967,576	0	(33,296)	0	0	7.250	6.715	MN	72,814	569,850	01/12/2012	11/15/2023
126117	AS	9				2.B FE	2,999,640	110.640	3,319,200	3,000,000	2,999,812	0	51	0	0	3.950	3.952	MN	15,142	118,500	02/24/2014	05/15/2024
126117	AW	0				2.A FE	498,740	102.113	510,565	500,000	498,783	0	43	0	0	2.050	2.078	FA	3,901	0	08/11/2020	08/15/2030
12621E	AL	7				2.C FE	1,000,000	121.081	1,210,810	1,000,000	1,000,000	0	0	0	0	5.250	5.250	MN	4,521	52,500	05/29/2019	05/30/2029
12626P	AN	3				2.A FE	1,258,740	133.158	1,331,580	1,000,000	1,257,029	0	(1,711)	0	0	5.125	3.524	MN	6,122	25,625	09/28/2020	05/18/2045

E10.15

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
12636Y	AD	4	CRH AMERICA FINANCE INC.....			2.A FE.....	6,478,150	126.247	6,943,585	5,500,000	6,471,503	0	(6,647)	0	0	4.500	3.480	AO.....	59,813	123,750	09/16/2020	04/04/2048	
126408	GV	9	CSX Corp.....			2.A FE.....	3,117,360	100.622	3,018,660	3,000,000	3,002,516	0	(14,531)	0	0	4.250	3.751	JD.....	10,625	127,500	10/12/2011	06/01/2021	
126408	HA	4	CSX Corp.....			2.A FE.....	4,839,964	132.828	7,046,525	5,305,000	4,862,628	0	4,997	0	0	4.500	5.016	FA.....	99,469	238,725	01/11/2016	08/01/2054	
126408	HG	1	CSX Corp.....			2.A FE.....	15,277,150	134.015	21,442,400	16,000,000	15,296,330	0	4,103	0	0	4.250	4.473	MN.....	113,333	680,000	11/07/2019	11/01/2066	
126408	HP	1	CSX Corp.....			2.A FE.....	3,515,970	135.622	4,068,660	3,000,000	3,502,262	0	(10,546)	0	0	4.500	3.546	MS.....	39,750	135,000	09/09/2019	03/15/2049	
12656*	AP	7	CSL FINANCE.....			1.G.....	10,000,000	115.710	11,571,000	10,000,000	10,000,000	0	0	0	0	3.770	3.770	AO.....	91,108	377,000	10/04/2017	10/04/2037	
126650	BJ	8	CVS Health Corp.....			2.B FE.....	2,984,460	128.760	3,862,800	3,000,000	2,992,855	0	880	0	0	6.250	6.296	JD.....	15,625	187,500	05/23/2007	06/01/2027	
126650	CD	0	CVS Health Corp.....			2.B FE.....	1,290,010	135.457	1,354,570	1,000,000	1,288,691	0	(1,319)	0	0	5.300	3.442	JD.....	3,828	26,500	11/03/2020	12/05/2043	
126650	CN	8	CVS Health Corp.....			2.B FE.....	11,302,450	134.641	13,464,100	10,000,000	11,208,050	0	(28,181)	0	0	5.125	4.313	JJ.....	229,201	512,500	01/09/2018	07/20/2045	
126650	CZ	1	CVS Health Corp.....			2.B FE.....	4,447,790	135.539	6,099,255	4,500,000	4,449,569	0	836	0	0	5.050	5.127	MS.....	60,600	227,250	03/14/2019	03/25/2048	
126650	DG	2	CVS Health Corp.....			2.B FE.....	3,478,150	112.945	3,953,075	3,500,000	3,480,825	0	1,875	0	0	3.250	3.323	FA.....	42,972	113,750	11/01/2019	08/15/2029	
126650	DN	7	CVS Health Corp.....			2.B FE.....	249,590	100.619	251,548	250,000	249,604	0	14	0	0	1.750	1.768	FA.....	1,580	0	08/12/2020	08/21/2030	
126650	DP	2	CVS Health Corp.....			2.B FE.....	974,980	101.320	1,013,200	1,000,000	975,191	0	211	0	0	2.700	2.866	FA.....	9,750	0	10/13/2020	08/21/2040	
12673P	AE	5	CA INC.....			2.C FE.....	2,969,100	107.198	3,215,940	3,000,000	2,990,479	0	3,342	0	0	4.500	4.630	FA.....	51,000	135,000	08/20/2013	08/15/2023	
12685J	AC	9	CABLE ONE INC.....			4.B FE.....	100,000	104.062	104,062	100,000	100,000	0	0	0	0	4.000	4.000	MN.....	578	0	10/26/2020	11/15/2030	
127055	AH	4	Cabot Corp.....			2.C FE.....	4,994,600	103.493	5,174,650	5,000,000	4,999,038	0	597	0	0	3.700	3.713	JJ.....	85,306	185,000	07/09/2012	07/15/2022	
12722@	AA	8	CGA CAPITAL.....			1.C.....	1,059,525	114.174	1,209,702	1,059,525	1,059,525	0	0	0	0	3.664	3.692	MON.....	2,265	32,935	02/10/2020	12/31/2052	
127387	AL	2	Cadence Design Systems Inc.....			2.A FE.....	8,274,578	112.415	9,274,238	8,250,000	8,260,560	0	(2,537)	0	0	4.375	4.338	AO.....	76,198	360,938	10/23/2014	10/15/2024	
12738A	AB	7	CADENCE FINANCIAL CORP.....			2.B FE.....	12,000,000	100.008	12,000,960	12,000,000	12,000,000	0	0	0	0	5.375	5.375	JD.....	5,375	645,000	06/09/2014	06/28/2021	
12738A	AC	5	CADENCE FINANCIAL CORP.....			2.C FE.....	2,000,000	95.371	1,907,420	2,000,000	2,000,000	0	0	0	0	7.250	6.704	JD.....	1,208	145,000	06/09/2014	06/28/2029	
12739J	AA	9	CADENCE BANK NA.....			2.B FE.....	2,000,000	90.971	1,819,420	2,000,000	2,000,000	0	0	0	0	6.250	5.663	JD.....	1,042	125,000	06/09/2014	06/28/2029	
13034V	AC	8	CALIFORNIA INSTITUTE OF.....			1.D FE.....	6,526,353	123.351	8,073,323	6,545,000	6,526,413	0	13	0	0	4.283	4.295	MS.....	93,441	280,322	09/27/2016	09/01/2116	
130789	Y#	1	CALIFORNIA WATER Series YYY.....			1.D.....	10,000,000	120.143	12,014,300	10,000,000	10,000,000	0	0	0	0	4.170	4.170	JD.....	23,167	417,000	06/11/2019	06/11/2059	
130789	Y@	3	CALIFORNIA WATER Series WWW.....			1.D.....	2,000,000	119.940	2,398,800	2,000,000	2,000,000	0	0	0	0	4.070	4.070	JD.....	4,522	81,400	06/11/2019	06/11/2049	
133434	AB	6	CAMERON LNG LLC.....			1.G FE.....	2,500,000	113.077	2,826,925	2,500,000	2,500,000	0	0	0	0	3.302	3.302	JJ.....	38,065	48,613	12/05/2019	01/15/2035	
133434	AC	4	CAMERON LNG LLC.....			1.G FE.....	8,692,711	109.218	8,686,108	7,953,000	8,679,108	0	(13,603)	0	0	3.402	2.718	JJ.....	124,759	50,085	08/14/2020	01/15/2038	
134011	AL	9	CAMP PENDELTON/QUANTICO.....			2.B FE.....	29,484,609	128.232	30,750,034	23,980,000	29,158,362	0	(77,567)	0	0	6.165	4.795	AO.....	369,592	1,478,367	05/20/2016	10/01/2050	
134429	BH	1	Campbell Soup Company.....			2.C FE.....	17,793,525	133.756	24,076,080	18,000,000	17,799,902	0	3,363	0	0	4.800	4.874	MS.....	254,400	864,000	05/21/2019	03/15/2048	
14040H	AY	1	Capital One Financial.....			2.B FE.....	1,990,740	102.343	2,046,860	2,000,000	1,999,381	0	1,110	0	0	4.750	4.809	JJ.....	43,806	95,000	07/14/2011	07/15/2021	
14040H	BK	0	Capital One Financial.....			2.C FE.....	7,480,375	113.428	8,507,100	7,500,000	7,488,178	0	1,872	0	0	3.750	3.782	JJ.....	119,531	281,250	08/03/2016	07/28/2026	
14149Y	AY	4	Cardinal Health Inc.....			2.B FE.....	4,704,550	105.840	5,292,000	5,000,000	4,922,947	0	32,943	0	0	3.200	3.938	MS.....	47,111	160,000	06/27/2013	03/15/2023	
14149Y	BD	9	Cardinal Health Inc.....			2.B FE.....	5,086,600	123.399	6,169,950	5,000,000	5,080,434	0	(1,738)	0	0	4.900	4.787	MS.....	72,139	245,000	03/13/2017	09/15/2045	
14162V	AB	2	CARE CAPITAL PROPERTIES.....			2.C FE.....	2,000,000	111.597	2,231,940	2,000,000	2,000,000	0	0	0	0	5.125	5.125	FA.....	38,722	102,500	07/07/2016	08/15/2026	
14165L	AA	3	CARE NEW ENGLAND HEALTH.....			4.A FE.....	9,181,505	101.715	8,757,662	8,610,000	8,985,378	0	(56,901)	0	0	5.500	4.616	MS.....	157,850	473,550	05/15/2017	09/01/2026	
141781	BC	7	Cargill Inc.....			1.F FE.....	7,693,737	117.004	8,710,948	7,445,000	7,673,570	0	(6,556)	0	0	4.100	3.890	MN.....	50,874	305,245	10/03/2017	11/01/2042	
141781	BF	0	Cargill Inc.....			1.F FE.....	5,833,536	135.908	6,856,559	5,045,000	5,798,000	0	(17,992)	0	0	4.760	3.823	MN.....	25,348	240,142	12/19/2019	11/23/2045	
141781	BJ	2	Cargill Inc.....			1.F FE.....	1,382,919	122.441	1,497,453	1,223,000	1,379,417	0	(3,420)	0	0	3.875	3.180	MN.....	5,002	47,391	12/19/2019	05/23/2049	
142339	AF	7	Carlisle Companies Inc.....			2.B FE.....	9,978,600	104.880	10,488,000	10,000,000	9,993,732	0	3,179	0	0	3.750	3.785	MN.....	47,917	375,000	12/07/2015	11/15/2022	
14310F	AA	0	CARLYLE HOLDINGS II FIN.....			2.A FE.....	17,422,275	129.242	17,770,775	13,750,000	17,387,595	0	(34,680)	0	0	5.625	3.845	MS.....	195,508	386,719	08/28/2020	03/30/2043	
14314C	AA	3	CARLYLE FINANCE LLC.....			2.A FE.....	1,385,913	130.450	1,387,988	1,064,000	1,383,636	0	(2,278)	0	0	5.650	3.857	MS.....	17,701	30,058	08/26/2020	09/15/2048	

E10.16

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei gn Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
14314D	AA	1			2.A FE	998,410	110.008	1,100,080	1,000,000	998,585	0	137	0	0	3.500	3.519	MS	9,917	35,000	09/05/2019	09/19/2029	
14448C	AR	5			2.C FE	13,204,118	109.105	17,075,945	15,651,000	13,260,655	0	56,536	0	0	3.377	4.579	AO	126,261	320,057	05/12/2020	04/05/2040	
14448C	AS	3			2.C FE	12,416,650	110.877	15,522,836	14,000,000	12,433,666	0	17,016	0	0	3.577	4.245	AO	119,631	303,250	06/19/2020	04/05/2050	
149123	CD	1			1.G FE	10,834,100	131.481	13,148,100	10,000,000	10,748,343	0	(20,246)	0	0	4.300	3.807	MN	54,944	430,000	06/14/2016	05/15/2044	
149123	CE	9			1.G FE	10,542,354	148.054	14,146,560	9,555,000	10,515,698	0	(7,908)	0	0	4.750	4.239	MN	57,994	453,863	07/26/2017	05/15/2064	
149123	CF	6			1.F FE	3,040,830	117.422	3,522,660	3,000,000	3,040,036	0	(783)	0	0	3.250	3.178	MS	27,625	97,500	12/19/2019	09/19/2049	
14918A	AD	1			1.G FE	249,073	105.257	263,143	250,000	249,073	0	0	0	0	3.368	3.388	JJ	2,783	0	09/10/2020	07/01/2050	
14987B	AE	3			2.B FE	2,512,650	107.357	2,683,925	2,500,000	2,503,905	0	(1,609)	0	0	3.849	3.777	AO	20,314	96,225	12/16/2014	04/15/2023	
15135B	AJ	0			2.A FE	495,000	102.748	513,740	500,000	496,468	0	772	0	0	4.750	4.945	JJ	10,951	23,750	01/23/2019	01/15/2025	
15189W	AD	2			2.A FE	6,140,623	143.363	6,143,105	4,285,000	6,119,146	0	(21,477)	0	0	6.625	3.292	MN	47,314	141,941	10/09/2020	11/01/2037	
15189X	AN	8			1.F FE	4,787,111	132.660	4,868,622	3,670,000	4,775,570	0	(11,541)	0	0	4.500	2.716	AO	41,288	82,575	09/01/2020	04/01/2044	
15189X	AT	5			1.F FE	5,200,080	132.725	6,636,250	5,000,000	5,193,769	0	(3,918)	0	0	4.250	4.014	FA	88,542	212,500	04/11/2019	02/01/2049	
153527	AN	6			3.B FE	1,507,500	104.437	1,566,555	1,500,000	1,507,329	0	(171)	0	0	4.125	4.051	AO	12,891	0	10/01/2020	10/15/2030	
156700	AX	4			4.B FE	4,870,000	111.562	5,857,005	5,250,000	5,080,761	0	49,729	0	0	6.750	8.012	JD	29,531	354,375	02/09/2016	12/01/2023	
161175	AZ	7			2.C FE	1,500,000	137.191	2,057,865	1,500,000	1,500,000	0	0	0	0	6.384	6.384	AO	18,088	95,760	07/09/2015	10/23/2035	
161175	BA	1			2.C FE	8,700,845	141.999	9,229,935	6,500,000	8,674,248	0	(26,597)	0	0	6.484	4.261	AO	79,609	210,730	06/23/2010	10/23/2045	
161175	BB	9			2.C FE	3,000,000	105.449	3,163,470	3,000,000	3,000,000	0	0	0	0	4.464	3.494	JJ	58,776	133,920	07/09/2015	07/23/2022	
161175	BM	5			2.C FE	4,942,300	125.027	6,251,350	5,000,000	4,946,862	0	1,819	0	0	5.375	5.471	AO	67,188	268,750	04/03/2018	04/01/2038	
161175	BN	3			2.C FE	9,536,095	130.949	9,948,196	7,597,000	9,514,949	0	(21,146)	0	0	5.750	4.174	AO	109,207	218,414	06/17/2020	04/01/2048	
161175	BR	4			2.C FE	4,996,750	121.613	6,080,650	5,000,000	4,997,992	0	192	0	0	5.050	5.056	MS	63,826	252,500	01/14/2019	03/30/2029	
166756	AH	9			1.C FE	5,000,000	97.432	4,871,600	5,000,000	5,000,000	0	0	0	0	2.343	2.343	FA	45,233	0	08/10/2020	08/12/2050	
16829@	AD	5			1.G Z	1,000,000	102.787	1,027,870	1,000,000	1,000,000	0	1,027,870	0	0	1.820	1.820	AO	3,134	0	10/29/2020	10/29/2027	
16876H	AB	5			1.D FE	3,760,942	97.535	3,967,724	4,068,000	3,762,180	0	1,238	0	0	2.511	2.890	FA	41,710	0	10/23/2020	08/15/2050	
16876Y	AA	0			1.D FE	7,415,762	110.957	7,711,512	6,950,000	7,414,661	0	(1,100)	0	0	3.448	3.094	FA	90,529	0	12/04/2020	08/15/2049	
171798	AC	5			2.C FE	3,790,000	109.164	4,366,560	4,000,000	3,826,188	0	36,188	0	0	4.375	5.787	JD	14,583	175,000	03/10/2020	06/01/2024	
171798	AE	1			2.C FE	13,554,605	113.933	15,380,955	13,500,000	13,524,279	0	(16,418)	0	0	4.375	4.299	MS	173,906	590,625	03/10/2020	03/15/2029	
172062	AD	3			1.G FE	12,343,000	139.479	13,947,900	10,000,000	12,013,220	0	(105,667)	0	0	6.125	4.192	MN	102,083	612,500	09/20/2017	11/01/2034	
172062	AE	1			1.G FE	21,644,078	139.479	25,385,178	18,200,000	21,109,917	0	(148,536)	0	0	6.125	4.554	MN	185,792	1,114,750	03/23/2017	11/01/2034	
17275R	AD	4			1.E FE	6,107,800	154.309	7,715,450	5,000,000	6,029,557	0	(37,073)	0	0	5.900	4.258	FA	111,444	295,000	10/25/2018	02/15/2039	
17275R	AF	9			1.E FE	3,001,110	149.674	4,490,220	3,000,000	3,001,045	0	(31)	0	0	5.500	5.497	JJ	76,083	165,000	06/02/2010	01/15/2040	
17288X	AA	2			2.B FE	12,763,050	107.500	13,437,500	12,500,000	12,610,743	0	(52,585)	0	0	5.375	4.896	JJ	306,076	671,875	12/05/2017	01/17/2023	
172967	BL	4			2.B FE	6,354,400	141.734	7,086,700	5,000,000	6,112,323	0	(74,476)	0	0	6.625	4.163	JD	14,722	331,250	07/27/2017	06/15/2032	
172967	DR	9			2.B FE	5,352,900	140.683	8,440,980	6,000,000	5,492,771	0	17,393	0	0	6.125	7.024	FA	128,625	367,500	12/10/2009	08/25/2036	
172967	KR	1			2.B FE	662,909	133.556	741,236	555,000	659,571	0	(2,486)	0	0	4.750	3.610	MN	3,149	26,363	08/19/2019	05/18/2046	
172967	MD	0			2.A FE	7,453,350	137.839	8,270,340	6,000,000	7,416,763	0	(31,074)	0	0	4.650	3.331	JJ	122,450	279,000	12/06/2019	07/23/2048	
172967	ME	8			2.A FE	14,626,140	117.628	16,467,920	14,000,000	14,520,060	0	(80,216)	0	0	3.980	3.289	MS	156,326	557,200	07/30/2019	03/20/2030	
177376	AF	7			2.B FE	9,015,400	110.594	9,953,460	9,000,000	9,017,291	0	1,891	0	0	3.300	3.271	MS	99,000	136,400	09/14/2020	03/01/2030	
178180	GD	1			1.F FE	2,652,066	106.670	2,583,547	2,422,000	2,467,241	0	(27,939)	0	0	5.375	4.109	JJ	60,029	130,183	06/18/2013	07/15/2022	
18055#	AU	6			1.G	4,000,000	108.773	4,350,920	4,000,000	4,000,000	0	0	0	0	3.610	3.610	JJ	60,568	144,400	07/30/2015	07/30/2025	

E10.17

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
18055#	AV	4	CLARION LION Series T No. RT-14.....				1.G	12,000,000	110.480	13,257,600	12,000,000	12,000,000	0	0	0	0	3.710	3.710	JJ	186,737	445,200	07/30/2015	07/30/2027
18055#	BG	6	Clarion Lion Properties Fund.....				1.G	11,000,000	110.849	12,193,390	11,000,000	11,000,000	0	0	0	0	3.670	3.670	JJ	186,151	403,700	07/15/2019	07/15/2028
18055#	BH	4	Clarion Lion Properties Fund.....				1.G	8,000,000	110.821	8,865,680	8,000,000	8,000,000	0	0	0	0	3.750	3.750	JJ	138,333	300,000	07/15/2019	07/15/2029
185508	AE	8	Cleco Power LLC.....				2.A FE	2,977,290	138.592	4,157,760	3,000,000	2,983,605	0	634	0	0	6.500	6.558	JD	16,250	195,000	11/22/2005	12/01/2035
185508	AG	3	Cleco Power LLC.....				2.A FE	3,574,018	132.011	3,828,319	2,900,000	3,513,021	0	(18,949)	0	0	6.000	4.396	JD	14,500	174,000	08/02/2017	12/01/2040
18551P	AC	3	CLECO CORPORATION.....				2.C FE	3,000,000	110.799	3,323,970	3,000,000	3,000,000	0	0	0	0	3.743	3.743	MN	18,715	112,290	05/12/2016	05/01/2026
186108	CE	4	Cleveland Elec Illum Co.....				3.A FE	5,777,500	122.338	6,116,900	5,000,000	5,666,413	0	(27,427)	0	0	5.950	4.749	JD	13,222	297,500	08/05/2016	12/15/2036
189054	AU	3	Clorox Co.....				1.G FE	4,995,350	110.814	5,540,700	5,000,000	4,997,981	0	468	0	0	3.500	3.511	JD	7,778	175,000	12/04/2014	12/15/2024
191216	DC	1	Coca Cola Co.....				2.1E FE	621,163	103.339	645,869	625,000	621,186	0	24	0	0	2.500	2.529	MS	4,470	0	09/14/2020	03/15/2051
19123#	AB	4	COCA-COLA BEV SE Series B.....				1.F FE	18,000,000	116.493	20,968,740	18,000,000	18,000,000	0	0	0	0	3.640	3.640	JD	5,460	655,200	03/01/2018	12/28/2032
195869	AQ	5	Colonial Pipeline.....				2.1G FE	9,914,250	118.340	11,834,000	10,000,000	9,918,601	0	1,546	0	0	4.250	4.301	AO	89,722	425,000	04/03/2018	04/15/2048
20030N	BK	6	Comcast Corp.....				1.G FE	1,066,470	137.138	1,371,380	1,000,000	1,060,735	0	(1,503)	0	0	4.750	4.332	MS	15,833	47,500	11/14/2016	03/01/2044
20030N	BQ	3	Comcast Corp.....				2.1G FE	5,574,900	135.305	6,765,250	5,000,000	5,520,679	0	(12,770)	0	0	4.600	3.928	FA	86,889	230,000	06/02/2016	08/15/2045
20030N	CC	3	Comcast Corp.....				2.1G FE	2,440,920	125.253	2,505,060	2,000,000	2,438,531	0	(2,389)	0	0	3.969	2.788	MN	13,230	39,690	10/13/2020	11/01/2047
20030N	CE	9	Comcast Corp.....				2.1G FE	4,995,450	126.116	5,675,220	4,500,000	4,983,399	0	(10,023)	0	0	3.999	3.405	MN	29,993	179,955	10/10/2019	11/01/2049
20030N	CK	5	Comcast Corp.....				2.1G FE	1,953,720	125.842	2,516,840	2,000,000	1,956,184	0	863	0	0	4.000	4.135	MS	26,667	80,000	02/02/2018	03/01/2048
200339	DX	4	Comerica Bank.....				2.A FE	8,629,325	112.934	9,599,390	8,500,000	8,570,005	0	(13,777)	0	0	4.000	3.802	JJ	145,444	340,000	05/10/2016	07/27/2025
20035A	AA	2	COMED FINANCING III.....				2.B FE	2,958,150	120.825	2,972,295	2,460,000	2,957,996	0	(154)	0	0	6.350	4.211	MS	45,995	0	12/29/2020	03/15/2033
202795	JG	6	Commonwealth Edison Co.....				2.1F FE	6,945,540	130.593	9,141,510	7,000,000	6,950,567	0	1,080	0	0	4.350	4.397	MN	38,908	304,500	11/12/2015	11/15/2045
202795	JP	6	Commonwealth Edison Co.....				2.1F FE	3,522,660	128.022	3,840,660	3,000,000	3,507,673	0	(11,500)	0	0	4.000	3.086	MS	40,000	120,000	09/06/2019	03/01/2049
20449E	EE	2	Compass Bank.....				2.B FE	11,985,300	120.560	14,467,200	12,000,000	11,994,596	0	856	0	0	5.900	5.910	AO	177,000	708,000	03/23/2006	04/01/2026
205887	BN	1	Conagra Inc.....				2.C FE	5,000,000	123.497	6,174,850	5,000,000	5,000,000	0	0	0	0	6.625	6.625	FA	125,139	331,250	01/31/2013	08/15/2039
205887	BR	2	Conagra Inc.....				2.C FE	2,015,515	105.234	2,148,878	2,042,000	2,034,563	0	3,421	0	0	3.200	3.384	JJ	28,316	65,344	12/16/2014	01/25/2023
205887	CE	0	Conagra Inc.....				2.C FE	3,144,390	142.835	4,285,050	3,000,000	3,140,548	0	(2,341)	0	0	5.400	5.081	MN	27,000	162,000	04/26/2019	11/01/2048
20605P	AJ	0	CONCHO RESOURCES INC.....				2.C FE	9,131,200	135.452	10,836,160	8,000,000	9,106,613	0	(23,229)	0	0	4.875	4.016	AO	97,500	390,000	12/18/2019	10/01/2047
20605P	AK	7	CONCHO RESOURCES INC.....				2.C FE	3,212,070	118.248	3,547,440	3,000,000	3,182,695	0	(21,487)	0	0	4.300	3.361	FA	48,733	129,000	08/14/2019	08/15/2048
20605P	AL	5	CONCHO RESOURCES INC.....				2.C FE	18,342,160	134.692	22,062,550	16,380,000	18,298,110	0	(36,391)	0	0	4.850	4.126	FA	300,118	734,145	03/02/2020	08/15/2048
207597	EG	6	Connecticut Lt & Pwr Co Ct.....				2.1E FE	5,210,550	130.370	6,518,500	5,000,000	5,187,112	0	(4,933)	0	0	4.300	4.047	AO	45,389	215,000	10/23/2015	04/15/2044
207597	EL	5	Connecticut Lt & Pwr Co Ct.....				2.1E FE	8,643,335	129.608	11,016,680	8,500,000	8,638,398	0	(2,949)	0	0	4.000	3.901	AO	85,000	340,000	03/25/2019	04/01/2048
20825C	AQ	7	Conocophillips.....				1.G FE	2,913,060	154.661	3,093,220	2,000,000	2,876,663	0	(34,961)	0	0	6.500	3.270	FA	54,167	130,000	12/12/2019	02/01/2039
20826F	AC	0	CONOCOPHILLIPS COMPANY.....				2.1F FE	2,946,665	127.439	3,504,573	2,750,000	2,939,567	0	(5,099)	0	0	4.300	3.845	MN	15,110	118,250	10/10/2019	11/15/2044
20826F	AD	8	CONOCOPHILLIPS COMPANY.....				2.1F FE	5,989,380	109.542	6,572,520	6,000,000	5,995,474	0	1,078	0	0	3.350	3.371	MN	25,683	201,000	11/06/2014	11/15/2024
20826F	AR	7	CONOCOPHILLIPS COMPANY.....				2.1F FE	1,979,540	152.201	3,044,020	2,000,000	1,980,944	0	318	0	0	5.950	6.024	MS	35,039	119,000	03/03/2016	03/15/2046
209111	EM	1	Consolidated Edison.....				2.A FE	2,700,580	143.956	2,879,120	2,000,000	2,586,677	0	(27,737)	0	0	6.200	3.692	JD	5,511	124,000	08/16/2016	06/15/2036
209111	EQ	2	Consolidated Edison.....				2.A FE	6,442,050	137.956	6,897,800	5,000,000	6,215,260	0	(55,398)	0	0	5.700	3.670	JD	23,750	285,000	08/19/2016	12/01/2036
209111	FG	3	Consolidated Edison.....				2.A FE	9,990,000	129.620	12,962,000	10,000,000	9,991,099	0	191	0	0	4.500	4.506	JD	37,500	450,000	11/12/2015	12/01/2045
209111	FH	1	Consolidated Edison.....				2.1G FE	9,985,900	116.856	11,685,600	10,000,000	9,987,127	0	294	0	0	3.850	3.858	JD	17,111	385,000	06/14/2016	06/15/2046
209111	FK	4	Consolidated Edison.....				2.A FE	7,475,529	127.187	8,786,078	6,908,000	7,453,682	0	(7,087)	0	0	4.300	3.887	JD	24,754	297,044	09/27/2017	12/01/2056
209111	FN	8	Consolidated Edison.....				2.1G FE	3,386,536	123.245	4,190,330	3,400,000	3,386,989	0	152	0	0	4.000	4.020	MN	17,378	136,000	11/13/2017	11/15/2057
21036P	BD	9	Constellation Brands Inc.....				2.C FE	16,214,160	140.709	20,754,578	14,750,000	16,188,892	0	(16,814)	0	0	5.250	4.603	MN	98,948	721,875	09/30/2020	11/15/2048

E10.18

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
219023	AC	2				2.B FE	2,290,744	143.803	2,552,503	1,775,000	2,218,879	0	(18,263)	0	0	6.625	4.450	AO	24,825	117,594	10/06/2016	04/15/2037
219350	AR	6			2	2.A FE	11,868,750	127.788	12,778,800	10,000,000	11,201,585	0	(182,255)	0	0	7.250	4.787	FA	273,889	725,000	01/26/2017	08/15/2036
219350	AV	7			2	2.A FE	4,502,680	134.297	5,371,880	4,000,000	4,451,314	0	(13,528)	0	0	5.750	4.852	FA	86,889	230,000	11/16/2016	08/15/2040
219350	BF	1			2	2.A FE	4,181,720	125.061	5,002,440	4,000,000	4,179,811	0	(1,685)	0	0	4.375	4.135	MN	22,361	131,250	05/12/2020	11/15/2057
219350	BP	9			2	2.A FE	2,991,600	122.744	3,682,320	3,000,000	2,991,758	0	143	0	0	3.900	3.916	MN	14,950	115,700	11/14/2019	11/15/2049
219350	BQ	7			2	2.A FE	11,018,603	137.285	12,830,656	9,346,000	11,015,414	0	(3,189)	0	0	5.450	4.570	MN	65,084	307,967	06/22/2020	11/15/2079
22003B	AG	1			2	2.C FE	4,990,800	105.936	5,296,800	5,000,000	4,997,529	0	982	0	0	3.600	3.622	MN	23,000	180,000	05/01/2013	05/15/2023
22003B	AH	9			2	2.C FE	9,878,300	110.600	11,060,000	10,000,000	9,956,034	0	12,608	0	0	5.250	5.405	FA	198,333	525,000	09/09/2013	02/15/2024
224044	BY	2			2	2.B FE	1,316,350	129.332	1,293,320	1,000,000	1,311,963	0	(4,387)	0	0	4.700	2.790	JD	2,089	23,500	07/23/2020	12/15/2042
224044	CC	9			2	2.B FE	2,655,365	125.991	2,752,903	2,185,000	2,650,530	0	(4,835)	0	0	4.500	3.150	JD	273	49,163	08/28/2020	06/30/2043
224044	CK	1			2	2.B FE	22,235,329	129.328	28,730,215	22,215,000	22,239,842	0	(1,822)	0	0	4.600	4.587	FA	386,047	1,021,890	09/05/2019	08/15/2047
224044	CM	7			2	2.B FE	2,975,700	102.246	3,067,380	3,000,000	2,975,851	0	151	0	0	2.950	2.991	AO	25,567	0	09/10/2020	10/01/2050
224399	AP	0			2	2.B FE	1,157,220	128.001	1,152,009	900,000	1,147,075	0	(10,145)	0	0	6.550	4.168	MN	7,532	58,950	01/17/2020	11/15/2036
224399	AR	6			2	2.B FE	4,999,600	109.687	5,484,350	5,000,000	4,999,868	0	41	0	0	4.450	4.451	JD	9,889	222,500	12/10/2013	12/15/2023
224399	AT	2			2	2.B FE	13,845,161	107.698	14,405,684	13,376,000	13,838,916	0	(5,566)	0	0	4.200	3.987	MS	165,417	423,465	12/18/2020	03/15/2048
22541L	AE	3			1	1.F FE	16,171,332	155.258	19,034,631	12,260,000	15,658,091	0	(226,586)	0	0	7.125	4.087	JJ	402,792	873,525	02/07/2019	07/15/2032
22822V	AE	1			2	2.C FE	2,257,918	114.960	2,586,600	2,250,000	2,255,215	0	(784)	0	0	4.000	3.955	MS	30,000	90,000	02/28/2017	03/01/2027
22822V	AM	3			2	2.C FE	13,962,333	136.296	17,173,296	12,600,000	13,936,227	0	(25,612)	0	0	5.200	4.502	FA	247,520	616,200	02/19/2020	02/15/2049
22966R	AB	2			2	2.B FE	4,949,750	109.530	5,476,500	5,000,000	4,982,760	0	5,345	0	0	4.375	4.501	JD	9,722	218,750	12/10/2013	12/15/2023
231021	AJ	5			1	1.F FE	18,414,361	134.193	21,470,880	16,000,000	17,451,274	0	(172,328)	0	0	7.125	5.517	MS	380,000	1,140,000	05/06/2015	03/01/2028
231021	AS	5			2	1.F FE	8,349,645	102.163	8,683,855	8,500,000	8,350,385	0	740	0	0	2.600	2.686	MS	77,964	0	11/03/2020	09/01/2050
23157#	AD	1			2	2.C	10,000,000	102.646	10,264,600	10,000,000	10,000,000	0	0	0	0	3.840	3.840	JD	32,000	384,000	12/08/2011	12/01/2021
23204H	BM	9			2	2.B FE	10,000,000	106.330	10,633,000	10,000,000	10,000,000	0	0	0	0	6.125	5.526	JD	8,507	612,500	06/24/2014	06/26/2029
232820	AK	6			2	2.B FE	6,997,130	110.097	7,706,790	7,000,000	6,998,634	0	284	0	0	3.950	3.955	MN	46,083	276,500	11/05/2014	05/01/2025
23317H	AB	8			2	2.C FE	4,901,200	101.641	5,082,050	5,000,000	4,973,216	0	10,648	0	0	3.375	3.613	MN	21,563	168,750	05/22/2013	05/15/2023
23338V	AH	9			2	1.E FE	4,908,963	131.551	5,590,910	4,250,000	4,891,121	0	(14,868)	0	0	4.050	3.208	MN	21,994	172,125	10/11/2019	05/15/2048
23338V	AJ	5			2	1.E FE	3,277,710	129.837	3,895,118	3,000,000	3,269,380	0	(5,764)	0	0	3.950	3.444	MS	39,500	118,500	07/05/2019	03/01/2049
233835	AQ	0			2	2.A FE	19,446,532	158.149	19,662,665	12,433,000	17,659,642	0	(427,533)	0	0	8.500	3.500	JJ	478,498	1,056,805	05/11/2017	01/18/2031
23385H	AA	7			2	3.A FE	7,000,000	91.625	6,413,750	7,000,000	7,000,000	0	0	0	0	7.125	7.125	JD	41,563	498,750	09/15/2016	01/01/9999
23386#	AU	6			2	2.B FE	10,000,000	113.289	11,328,900	10,000,000	10,000,000	0	0	0	0	4.930	4.930	JJ	239,653	493,000	01/03/2019	01/03/2031
235036	7A	2			1	1.E FE	5,038,220	102.942	5,147,100	5,000,000	5,038,184	0	(36)	0	0	2.919	2.880	MN	24,325	19,217	12/10/2020	11/01/2050
235851	AR	3			2	2.A FE	5,218,715	132.369	6,539,029	4,940,000	5,201,870	0	(6,308)	0	0	4.375	4.030	MS	63,637	216,125	03/21/2018	09/15/2045
235851	AV	4			2	2.A FE	4,948,500	103.835	5,191,750	5,000,000	4,948,766	0	266	0	0	2.600	2.650	AO	30,694	0	09/29/2020	10/01/2050
237194	AM	7			2	2.C FE	13,912,583	110.192	16,016,407	14,535,000	13,935,346	0	9,816	0	0	4.550	4.819	FA	249,841	661,343	09/16/2019	02/15/2048
23745Q	AA	2			2	1.F FE	18,993,250	118.254	22,468,260	19,000,000	18,993,486	0	124	0	0	4.178	4.180	FA	330,758	793,820	02/14/2018	08/01/2048
240019	BV	0			2	2.A FE	11,221,335	116.402	11,884,644	10,210,000	11,218,943	0	(2,392)	0	0	3.950	3.397	JD	17,924	201,648	12/08/2020	06/15/2049
244199	BD	6			1	1.F FE	16,118,440	132.802	17,264,260	13,000,000	15,061,369	0	(199,579)	0	0	5.375	3.283	AO	145,573	698,750	04/09/2015	10/16/2029
24617#	AA	9			2	2.B PL	7,218,616	101.482	7,325,596	7,218,616	7,218,616	0	0	0	0	3.820	3.820	MN	36,001	279,360	11/14/2014	11/14/2034
247109	BR	1			2	1.F FE	2,699,121	120.121	3,177,200	2,645,000	2,694,603	0	(1,520)	0	0	4.000	3.868	JD	8,817	105,800	11/20/2017	06/01/2042
247109	BT	7			2	1.F FE	4,483,471	125.045	4,854,247	3,882,000	4,471,054	0	(12,030)	0	0	4.150	3.231	MN	20,585	144,503	11/02/2020	05/15/2045

E10.19

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
247126	AJ	4	Delphi Auto System.....			2	B FE.....	9,963,090	110.129	11,012,900	10,000,000	9,986,583	0	3,846	0	0	4.150	4.195	MS.....	122,194	415,000	03/07/2014	03/15/2024
24715@	AF	1	DELOITTE & TOUCHE Series D Note D-7.....				1.F.....	5,000,000	104.222	5,211,100	5,000,000	5,000,000	0	0	0	0	6.390	6.390	MS.....	92,300	319,500	09/17/2009	09/17/2021
24715@	AK	0	DELOITTE & TOUCHE Series C Note C-17.....				1.F.....	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	0	4.350	4.350	MN.....	53,167	435,000	11/17/2011	11/17/2023
249030	AC	1	Dentsply International.....				2.B FE.....	2,989,590	101.256	3,037,680	3,000,000	2,999,217	0	1,218	0	0	4.125	4.168	FA.....	46,750	123,750	08/17/2011	08/15/2021
25272K	AG	8	DIAMOND 1 FIN/DIAMOND 2.....			2	2.C FE.....	3,998,280	110.631	4,425,240	4,000,000	3,999,373	0	233	0	0	5.450	5.457	JD.....	9,689	218,000	05/17/2016	06/15/2023
25272K	AK	9	DIAMOND 1 FIN/DIAMOND 2.....			2	2.C FE.....	6,977,495	122.156	7,940,140	6,500,000	6,798,021	0	(49,002)	0	0	6.020	5.009	JD.....	17,391	391,300	04/06/2017	06/15/2026
25272K	AN	3	DIAMOND 1 FIN/DIAMOND 2.....			2	2.C FE.....	2,211,420	147.891	2,957,820	2,000,000	2,205,942	0	(5,478)	0	0	8.100	6.983	JJ.....	74,700	81,000	03/25/2020	07/15/2036
25278X	AN	9	DIAMONDBACK ENERGY INC.....			2	2.C FE.....	14,019,650	106.938	14,971,320	14,000,000	14,018,423	0	(1,383)	0	0	3.500	3.482	JD.....	40,833	484,556	02/07/2020	12/01/2029
254010	AE	1	DIGNITY HEALTH.....				2.A FE.....	21,362,123	136.007	26,469,682	19,462,000	21,305,706	0	(13,024)	0	0	5.267	4.748	MN.....	170,844	1,025,064	09/28/2016	11/01/2064
25434*	AA	1	DIMENSIONAL FUND No. R-18.....				1.E PL.....	12,000,000	102.933	12,351,960	12,000,000	12,000,000	0	0	0	0	4.130	4.130	JD.....	31,663	495,600	12/08/2011	12/08/2021
25434*	AB	9	DIMENSIONAL FUND Series A.....				1.E PL.....	6,000,000	107.929	6,475,740	6,000,000	6,000,000	0	0	0	0	3.260	3.260	FA.....	73,893	195,600	02/15/2018	02/15/2025
25466A	AJ	0	DISCOVER BANK.....			2	2.B FE.....	8,926,730	111.895	10,070,550	9,000,000	8,953,995	0	7,279	0	0	3.450	3.551	JJ.....	132,825	310,500	02/02/2017	07/27/2026
25466A	AN	1	DISCOVER BANK.....			2	2.C FE.....	1,566,965	106.381	1,640,395	1,542,000	1,563,407	0	(3,558)	0	0	4.682	4.115	FA.....	28,477	36,098	07/09/2020	08/09/2028
254687	CZ	7	Walt Disney Co.....			2	2.A FE.....	2,999,270	111.132	3,333,960	3,000,000	2,999,482	0	129	0	0	3.700	3.705	MS.....	32,683	111,000	03/20/2019	09/15/2024
254687	DR	4	Walt Disney Co.....				1.G FE.....	10,229,970	138.620	12,108,457	8,735,000	9,992,272	0	(135,515)	0	0	7.280	4.957	JD.....	1,766	635,908	03/21/2019	06/30/2028
254687	ER	3	Walt Disney Co.....			2	1.G FE.....	1,674,310	154.252	2,159,528	1,400,000	1,660,848	0	(7,650)	0	0	6.150	4.707	FA.....	32,527	86,100	03/20/2019	02/15/2041
254687	FB	7	Walt Disney Co.....			2	2.A FE.....	2,996,782	135.965	4,078,950	3,000,000	2,996,782	0	0	0	0	4.750	4.757	MN.....	18,208	142,500	03/20/2019	11/15/2046
254687	FR	2	Walt Disney Co.....			2	1.G FE.....	5,487,185	133.645	7,350,475	5,500,000	5,487,495	0	310	0	0	4.625	4.643	MS.....	69,247	127,188	03/19/2020	03/23/2040
254687	FX	9	Walt Disney Co.....				2.A FE.....	999,320	109.663	1,096,630	1,000,000	999,389	0	69	0	0	2.650	2.657	JJ.....	16,783	0	05/11/2020	01/13/2031
254709	AL	2	Discover Financial Svcs Inc.....			2	2.C FE.....	2,996,520	110.161	3,304,830	3,000,000	2,998,390	0	351	0	0	3.750	3.764	MS.....	36,563	112,500	03/02/2015	03/04/2025
25470D	AK	5	DISCOVERY COMMUNICATIONS.....			2	2.C FE.....	2,997,450	109.821	3,294,630	3,000,000	2,998,841	0	253	0	0	3.450	3.460	MS.....	30,475	103,500	02/25/2015	03/15/2025
25470D	AT	6	DISCOVERY COMMUNICATIONS.....			2	2.C FE.....	998,790	130.271	1,302,710	1,000,000	998,849	0	20	0	0	5.200	5.208	MS.....	14,589	52,000	09/07/2017	09/20/2047
25470D	BC	2	DISCOVERY COMMUNICATIONS.....			2	2.C FE.....	9,057,993	110.980	10,099,180	9,100,000	9,074,287	0	6,036	0	0	3.900	3.980	MN.....	45,348	354,900	04/04/2018	11/15/2024
25470D	BG	3	DISCOVERY COMMUNICATIONS.....			2	2.C FE.....	3,320,100	131.944	3,958,320	3,000,000	3,313,881	0	(5,447)	0	0	5.300	4.628	MN.....	20,317	159,000	11/05/2019	05/15/2049
25470X	AE	5	DISH DBS CORP.....				4.C FE.....	2,926,477	102.121	3,063,630	3,000,000	2,995,743	0	9,802	0	0	6.750	7.104	JD.....	16,875	202,500	10/21/2011	06/01/2021
257375	AF	2	DOMINION ENERGY GAS HOLDINGS.....			2	2.A FE.....	14,987,080	128.629	18,651,205	14,500,000	14,946,274	0	(11,410)	0	0	4.800	4.578	MN.....	116,000	696,000	09/29/2017	11/01/2043
257469	AJ	5	Dominion Resources Inc.....				2.B FE.....	4,957,750	131.256	6,562,800	5,000,000	4,974,308	0	1,405	0	0	5.250	5.306	FA.....	109,375	262,500	07/21/2003	08/01/2033
25746U	BD	0	Dominion Resources Inc.....				2.B FE.....	7,272,773	152.730	7,254,675	4,750,000	7,260,252	0	(12,521)	0	0	7.000	3.067	JD.....	14,778	166,250	11/18/2020	06/15/2038
25746U	DF	3	Dominion Resources Inc.....			2	2.B FE.....	995,720	113.767	1,137,670	1,000,000	996,147	0	427	0	0	3.600	3.670	MS.....	10,600	17,600	03/17/2020	03/15/2027
260003	AG	3	Dover Corp.....				2.A FE.....	1,473,810	140.893	1,528,689	1,085,000	1,430,663	0	(13,747)	0	0	6.600	4.017	MS.....	21,085	71,610	09/15/2017	03/15/2038
260543	CE	1	Dow Chem Co.....			2	2.C FE.....	7,971,691	132.350	9,079,210	6,860,000	7,888,083	0	(27,460)	0	0	5.250	4.151	MN.....	46,019	333,900	10/15/2020	11/15/2041
260543	CG	6	Dow Chem Co.....			2	2.C FE.....	3,529,575	122.568	4,289,880	3,500,000	3,528,647	0	(804)	0	0	4.375	4.316	MN.....	19,566	153,125	07/31/2019	11/15/2042
260543	CR	2	Dow Chem Co.....			2	2.C FE.....	10,813,772	143.297	13,382,507	9,339,000	10,784,155	0	(27,493)	0	0	5.550	4.539	MN.....	44,633	518,315	04/06/2020	11/30/2048
260543	CV	3	Dow Chem Co.....			2	2.B FE.....	7,655,870	134.744	9,432,080	7,000,000	7,648,518	0	(7,008)	0	0	4.800	4.215	MN.....	42,933	288,000	09/23/2020	05/15/2049
260543	DD	2	Dow Chem Co.....			2	2.B FE.....	3,970,400	112.360	4,494,400	4,000,000	3,970,605	0	205	0	0	3.600	3.640	MN.....	50,000	0	08/17/2020	11/15/2050
26078J	AF	7	DowDuPont Inc.....			2	2.A FE.....	34,055,651	145.321	40,399,238	27,800,000	33,935,980	0	(99,918)	0	0	5.419	4.066	MN.....	192,495	1,425,197	09/28/2020	11/15/2048
26441Y	AY	3	Duke Realty LP.....			2	2.A FE.....	8,898,930	110.527	9,947,430	9,000,000	8,955,952	0	10,233	0	0	3.750	3.886	JD.....	28,125	337,500	11/12/2014	12/01/2024
26442E	AG	5	DUKE ENERGY OHIO INC.....			2	1.F FE.....	4,914,756	129.451	5,792,932	4,475,000	4,914,248	0	(695)	0	0	4.300	3.696	FA.....	80,177	129,000	12/07/2020	02/01/2049
26746*	AA	2	DYAL 3 ISSUER B.....				1.G PL.....	1,824,659	105.849	1,931,383	1,824,659	1,824,659	0	0	0	0	4.400	4.400	JD.....	3,568	38,581	06/23/2020	06/15/2040
26746@	AA	0	DYAL 3 ISSUER A.....				1.G PL.....	3,175,341	105.849	3,361,067	3,175,341	3,175,341	0	0	0	0	4.400	4.400	JD.....	6,210	67,141	06/23/2020	06/15/2040

E10.20

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26884L	AB	5	EQT CORP.....				3.C FE.....	3,341,479	102.812	3,292,040	3,202,000	3,219,470	0	(19,343)	0	0	4.875	4.229	MN.....	19,946	156,098	11/01/2013	11/15/2021
26884T	AD	4	ERAC USA FINANCE COMPANY.....				2.A FE.....	8,011,900	102.555	8,204,400	8,000,000	8,000,849	0	(1,318)	0	0	4.500	4.483	FA.....	135,000	360,000	06/01/2011	08/16/2021
26884T	AL	6	ERAC USA FINANCE COMPANY.....			2	2.A FE.....	5,033,000	111.285	5,564,250	5,000,000	5,013,445	0	(3,351)	0	0	3.850	3.771	MN.....	24,597	192,500	06/30/2014	11/15/2024
26884T	AN	2	ERAC USA FINANCE COMPANY.....			2	2.A FE.....	4,449,736	127.486	5,883,479	4,615,000	4,463,264	0	3,271	0	0	4.500	4.729	FA.....	78,455	207,675	10/16/2019	02/15/2045
26885B	AA	8	EQT MIDSTREAM PARTNERS L.....			2	3.C FE.....	10,241,546	103.178	10,678,923	10,350,000	10,305,661	0	11,251	0	0	4.000	4.130	FA.....	172,500	414,000	09/16/2014	08/01/2024
27004@	AA	5	EAGLES STADIUM INC Series A No. RA-17.....				2.B PL.....	5,775,943	103.941	6,003,573	5,775,943	5,775,943	0	0	0	0	4.580	4.581	JJ.....	121,982	264,538	10/01/2013	01/15/2039
27409L	AE	3	EAST OHIO GAS CO/THE.....			2	1.F FE.....	2,034,000	109.047	2,180,940	2,000,000	2,033,874	0	(126)	0	0	3.000	2.913	JD.....	2,667	29,833	10/05/2020	06/15/2050
277432	AL	4	Eastman Chemical.....			2	2.C FE.....	1,655,021	128.152	1,973,541	1,540,000	1,651,132	0	(3,148)	0	0	4.800	4.278	MS.....	24,640	73,920	01/21/2020	09/01/2042
277432	AN	0	Eastman Chemical.....			2	2.C FE.....	7,937,920	104.492	8,359,360	8,000,000	7,988,644	0	6,675	0	0	3.600	3.691	FA.....	108,800	288,000	05/29/2012	08/15/2022
277432	AP	5	Eastman Chemical.....			2	2.C FE.....	17,080,450	126.596	20,337,647	16,065,000	17,063,722	0	(16,273)	0	0	4.650	4.216	AO.....	157,705	688,898	09/02/2020	10/15/2044
277432	AR	1	Eastman Chemical.....			2	2.C FE.....	2,985,180	111.226	3,336,780	3,000,000	2,993,199	0	1,467	0	0	3.800	3.859	MS.....	33,567	114,000	11/10/2014	03/15/2025
278642	AF	0	EBay Inc.....			2	2.A FE.....	28,340,220	113.855	28,532,063	25,060,000	28,306,169	0	(34,051)	0	0	4.000	3.153	JJ.....	462,218	0	10/23/2020	07/15/2042
278865	AW	0	Ecolab Inc.....			2	2.A FE.....	1,461,444	118.540	1,653,633	1,395,000	1,459,866	0	(1,546)	0	0	3.700	3.424	MN.....	8,603	51,615	12/20/2019	11/01/2046
283677	AW	2	El Paso Electric.....				2.B FE.....	3,072,808	138.536	3,671,204	2,650,000	3,007,865	0	(17,126)	0	0	6.000	4.697	MN.....	20,317	159,000	11/30/2016	05/15/2035
283677	AX	0	El Paso Electric.....				2.B FE.....	5,369,440	144.319	5,772,726	4,000,000	5,203,786	0	(43,884)	0	0	7.500	4.892	MS.....	88,333	300,000	11/30/2016	03/15/2038
283677	AZ	5	El Paso Electric.....			2	2.B FE.....	534,844	118.945	538,821	453,000	534,832	0	(12)	0	0	5.000	3.825	JD.....	1,888	0	12/28/2020	12/01/2044
28501*	AF	2	ELECTRIC TRANSMISSION TEXAS Series B No.....				2.B.....	5,000,000	101.562	5,078,100	5,000,000	5,000,000	0	0	0	0	4.410	4.410	JD.....	1,838	220,500	06/28/2011	06/28/2021
286857	B@	5	Elizabethtown Gas Company.....				1.G.....	15,000,000	110.000	16,500,000	15,000,000	15,000,000	0	0	0	0	4.370	4.370	JD.....	20,029	655,500	12/20/2018	12/20/2048
286857	D@	3	Elizabethtown Gas Company Series 2020A-1.....				1.G.....	1,000,000	106.421	1,064,210	1,000,000	1,000,000	0	0	0	0	3.280	3.280	MN.....	4,647	0	11/10/2020	11/10/2050
29103D	AM	8	EMERA US FINANCE LP.....			2	2.C FE.....	15,123,202	128.000	15,754,824	12,300,000	15,113,551	0	(9,650)	0	0	4.750	3.385	JD.....	25,967	292,125	12/09/2020	06/15/2046
292480	AH	3	ENABLE MIDSTREAM PARTNER.....			2	2.C FE.....	7,682,849	102.288	7,876,176	7,700,000	7,693,415	0	1,795	0	0	3.900	3.927	MN.....	38,372	300,300	06/03/2014	05/15/2024
292480	AJ	9	ENABLE MIDSTREAM PARTNER.....			2	2.C FE.....	497,225	96.612	483,060	500,000	497,340	0	59	0	0	5.000	5.039	MN.....	3,194	25,000	08/29/2019	05/15/2044
292480	AM	2	ENABLE MIDSTREAM PARTNER.....			2	2.C FE.....	3,992,840	99.595	3,983,800	4,000,000	3,993,623	0	603	0	0	4.150	4.172	MS.....	48,878	166,922	09/04/2019	09/15/2029
29248H	AC	7	EMPOWER FINANCE 2020 LP.....			2	1.F FE.....	3,000,000	110.845	3,325,350	3,000,000	3,000,000	0	0	0	0	3.075	3.075	MS.....	26,650	0	09/14/2020	09/17/2051
29273R	AT	6	Energy Transfer Partners.....			2	2.C FE.....	1,467,788	106.238	1,646,689	1,550,000	1,468,187	0	399	0	0	5.150	5.568	FA.....	33,260	0	10/29/2020	02/01/2043
29273R	BJ	7	Energy Transfer Partners.....			2	2.C FE.....	5,989,708	118.790	6,135,504	5,165,000	5,975,008	0	(14,701)	0	0	6.125	5.006	JD.....	14,060	316,356	02/05/2020	12/15/2045
29278N	AG	8	ENERGY TRANSFER OPERATNG.....			2	2.C FE.....	4,490,505	116.781	5,255,145	4,500,000	4,491,634	0	788	0	0	5.250	5.278	AO.....	49,875	236,250	01/08/2019	04/15/2029
29364W	AK	4	Entergy Louisiana LLC.....				1.F FE.....	2,006,165	117.815	2,061,763	1,750,000	1,870,301	0	(28,910)	0	0	5.400	3.468	MN.....	15,750	94,500	12/15/2015	11/01/2024
29364W	AX	6	Entergy Louisiana LLC.....			2	1.F FE.....	9,940,200	113.263	11,326,300	10,000,000	9,955,790	0	3,548	0	0	3.050	3.100	JD.....	25,417	305,000	05/16/2016	06/01/2031
29364W	BA	5	Entergy Louisiana LLC.....			2	1.F FE.....	1,996,880	124.549	2,490,980	2,000,000	1,997,313	0	168	0	0	4.000	4.014	MS.....	23,556	80,000	03/20/2018	03/15/2033
29366M	AA	6	ENERGY ARKANSAS LLC.....			2	1.F FE.....	8,374,469	129.466	9,282,712	7,170,000	8,367,828	0	(5,689)	0	0	4.200	3.258	AO.....	75,285	126,000	11/18/2020	04/01/2049
29366M	AB	4	ENERGY ARKANSAS LLC.....			2	1.F FE.....	1,992,100	102.572	2,051,440	2,000,000	1,992,108	0	8	0	0	2.650	2.669	JD.....	2,356	13,839	09/08/2020	06/15/2051
29366W	AA	4	ENERGY MISSISSIPPI INC.....			2	1.F FE.....	7,424,522	121.701	8,548,278	7,024,000	7,419,227	0	(5,131)	0	0	3.850	3.523	JD.....	22,535	250,712	11/10/2020	06/01/2049
293791	AF	6	Enterprise Products Oper.....				2.A FE.....	547,153	140.119	665,565	475,000	544,246	0	(2,906)	0	0	6.875	5.239	MS.....	10,885	16,328	04/07/2020	03/01/2033
29379V	AQ	6	Enterprise Products Oper.....				2.A FE.....	3,003,102	143.323	3,869,721	2,700,000	2,997,211	0	(5,891)	0	0	6.450	5.525	MS.....	58,050	87,075	04/06/2020	09/01/2040
29379V	BA	0	Enterprise Products Oper.....			2	2.A FE.....	6,163,326	124.243	6,630,849	5,337,000	6,136,012	0	(21,712)	0	0	4.850	3.854	MS.....	76,215	258,845	09/25/2019	03/15/2044
29379V	BE	2	Enterprise Products Oper.....			2	2.A FE.....	3,488,835	112.068	3,922,380	3,500,000	3,494,964	0	1,109	0	0	3.750	3.788	FA.....	49,583	131,250	10/02/2014	02/15/2025
29379V	BW	2	Enterprise Products Oper.....			2	2.A FE.....	7,427,190	117.692	8,238,440	7,000,000	7,417,807	0	(7,782)	0	0	4.200	3.854	JJ.....	123,317	312,783	10/11/2019	01/31/2050
29379V	BY	8	Enterprise Products Oper.....			2	2.A FE.....	823,300	110.287	1,102,870	1,000,000	825,434	0	2,134	0	0	3.700	4.803	JJ.....	15,519	20,144	03/09/2020	01/31/2051

E10.21

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29379V	BZ	5	Enterprise Products Oper.....			2 A FE.....	5,961,600	111.045	6,662,700	6,000,000	5,962,096	0	496	0	0	3.950	3.982	JJ.....	99,408	129,033	01/06/2020.	01/31/2060.
29379V	CA	9	Enterprise Products Oper.....			2 A FE.....	2,976,990	101.979	3,059,370	3,000,000	2,977,171	0	181	0	0	3.200	3.239	FA.....	38,400	0	07/30/2020.	02/15/2052.
294429	AG	0	Equifax Inc.....			2 B FE.....	4,118,708	137.796	4,821,482	3,499,000	4,056,805	0	(20,314)	0	0	7.000	5.516	JJ.....	122,465	244,930	09/26/2017.	07/01/2037.
294429	AJ	4	Equifax Inc.....			2 B FE.....	8,734,636	104.743	9,384,973	8,960,000	8,904,887	0	26,762	0	0	3.300	3.629	JD.....	13,141	295,680	06/10/2014.	12/15/2022.
294429	AS	4	Equifax Inc.....			2 B FE.....	1,010,300	111.353	1,113,530	1,000,000	1,009,699	0	(601)	0	0	3.100	2.978	MN.....	3,961	17,050	04/28/2020.	05/15/2030.
29717P	AL	1	ESSEX PORTFOLIO LP.....			2 A FE.....	7,315,097	104.814	7,735,273	7,380,000	7,363,217	0	7,813	0	0	3.375	3.492	JJ.....	114,851	249,075	04/01/2014.	01/15/2023.
29736R	AG	5	ESTEE LAUDER CO INC.....			1 E FE.....	7,756,157	133.276	9,887,746	7,419,000	7,728,143	0	(7,498)	0	0	4.375	4.100	JD.....	14,426	324,581	06/07/2017.	06/15/2045.
29736R	AK	6	ESTEE LAUDER CO INC.....			1 E FE.....	8,157,050	131.336	10,506,880	8,000,000	8,146,729	0	(3,337)	0	0	4.150	4.033	MS.....	97,756	332,000	08/08/2017.	03/15/2047.
29736R	AQ	3	ESTEE LAUDER CO INC.....			1 E FE.....	249,540	109.907	274,768	250,000	249,570	0	30	0	0	2.600	2.621	AO.....	1,372	3,286	04/07/2020.	04/15/2030.
29977A	B#	1	Evercore Partners Inc SERIES F.....			2 B.....	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	4.440	4.438	AO.....	37,617	277,500	08/01/2019.	08/01/2031.
29977A	B@	3	Evercore Partners Inc SERIES E.....			2 B.....	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	4.340	4.338	AO.....	14,708	108,500	08/01/2019.	08/01/2029.
299808	AH	8	EVEREST REINSURANCE HLDG.....			1 G FE.....	13,106,090	113.764	14,789,320	13,000,000	13,105,614	0	(476)	0	0	3.500	3.455	AO.....	106,167	0	10/14/2020.	10/15/2050.
30161M	AG	8	Exelon Generation Co LLC.....			2 B FE.....	1,116,240	120.829	1,208,290	1,000,000	1,106,073	0	(3,232)	0	0	6.250	5.347	AO.....	15,625	62,500	08/15/2017.	10/01/2039.
30231G	AN	2	Exxon Mobil Corporation.....			1 C FE.....	1,018,890	115.052	1,150,520	1,000,000	1,018,502	0	(388)	0	0	3.567	3.452	MS.....	11,395	17,835	03/13/2020.	03/06/2045.
30231G	AW	2	Exxon Mobil Corporation.....			1 C FE.....	12,007,100	124.053	14,886,360	12,000,000	12,006,910	0	(152)	0	0	4.114	4.110	MS.....	164,560	493,680	10/03/2018.	03/01/2046.
30231G	AZ	5	Exxon Mobil Corporation.....			1 C FE.....	3,037,080	107.949	3,238,470	3,000,000	3,036,151	0	(782)	0	0	3.095	3.031	FA.....	34,819	92,850	10/02/2019.	08/16/2049.
30231G	BG	6	Exxon Mobil Corporation.....			1 C FE.....	3,138,558	130.194	3,905,820	3,000,000	3,137,650	0	(908)	0	0	4.327	4.038	MS.....	36,780	64,905	09/14/2020.	03/19/2050.
30231G	BM	3	Exxon Mobil Corporation.....			1 C FE.....	2,382,800	114.295	2,285,900	2,000,000	2,379,509	0	(3,291)	0	0	3.452	2.540	AO.....	14,575	34,520	08/07/2020.	04/15/2051.
302491	AV	7	FMC Corp.....			2 C FE.....	7,735,663	130.109	8,176,050	6,284,000	7,729,812	0	(5,852)	0	0	4.500	3.249	AO.....	70,695	22,500	11/03/2020.	10/01/2049.
30251B	AB	4	FMR LLC.....			1 E FE.....	7,390,089	152.501	8,585,806	5,630,000	7,209,155	0	(53,641)	0	0	6.450	4.270	MN.....	46,401	363,135	09/29/2017.	11/15/2039.
30251B	AC	2	FMR LLC.....			1 E FE.....	29,019,004	155.457	34,827,032	22,403,000	28,372,843	0	(182,633)	0	0	6.500	4.467	JD.....	68,765	1,456,195	06/06/2017.	12/14/2040.
30251B	AE	8	FMR LLC.....			1 E FE.....	4,363,959	138.165	5,214,347	3,774,000	4,326,332	0	(15,226)	0	0	5.150	4.129	FA.....	80,984	194,361	12/19/2019.	02/01/2043.
30288*	AE	0	FLNG Liquefaction 2 LLC.....			2 B FE.....	17,679,600	115.604	20,438,325	17,679,600	17,679,600	0	0	0	0	4.390	4.389	JD.....	2,156	776,134	05/21/2019.	12/31/2038.
314275	AC	2	Federated Retail Holding.....			4 B FE.....	10,968,300	84.761	8,476,100	10,000,000	10,843,941	0	(31,465)	0	0	6.375	5.577	MS.....	187,708	637,500	08/25/2016.	03/15/2037.
31428X	AW	6	FedEx Corp.....			2 B FE.....	4,123,720	135.076	5,403,040	4,000,000	4,118,121	0	(2,728)	0	0	5.100	4.885	JJ.....	94,067	204,000	10/04/2018.	01/15/2044.
31428X	BB	1	FedEx Corp.....			2 B FE.....	4,623,550	118.276	5,913,800	5,000,000	4,662,420	0	7,580	0	0	4.100	4.565	FA.....	85,417	205,000	05/13/2015.	02/01/2045.
31428X	BC	9	FedEx Corp.....			2 B FE.....	9,984,500	109.787	10,978,700	10,000,000	9,993,181	0	1,539	0	0	3.200	3.218	FA.....	133,333	320,000	01/06/2015.	02/01/2025.
31428X	BG	0	FedEx Corp.....			2 B FE.....	4,027,440	128.655	5,146,200	4,000,000	4,025,489	0	(553)	0	0	4.550	4.507	AO.....	45,500	182,000	03/28/2017.	04/01/2046.
31428X	BN	5	FedEx Corp.....			2 B FE.....	2,859,840	126.570	3,797,100	3,000,000	2,864,332	0	2,617	0	0	4.400	4.703	JJ.....	60,867	132,000	04/26/2019.	01/15/2047.
31428X	BQ	8	FedEx Corp.....			2 B FE.....	6,436,156	120.880	8,437,424	6,980,000	6,452,716	0	9,450	0	0	4.050	4.532	FA.....	106,794	282,690	10/17/2019.	02/15/2048.
31428X	BS	4	FedEx Corp.....			2 B FE.....	2,854,845	136.762	3,419,050	2,500,000	2,846,431	0	(6,427)	0	0	4.950	4.101	AO.....	25,438	111,375	05/28/2020.	10/17/2048.
31428X	CA	2	FedEx Corp.....			2 B FE.....	5,200,125	141.649	7,436,573	5,250,000	5,201,081	0	956	0	0	5.250	5.313	MN.....	35,219	166,906	04/03/2020.	05/15/2050.
31620M	AK	2	Fidelity National Information.....			2 B FE.....	2,976,240	106.182	3,185,460	3,000,000	2,993,803	0	2,561	0	0	3.500	3.595	AO.....	22,167	105,000	04/10/2013.	04/15/2023.
31620M	AM	8	Fidelity National Information.....			2 B FE.....	4,981,100	110.196	5,509,800	5,000,000	4,992,693	0	1,957	0	0	3.875	3.921	JD.....	13,993	193,750	05/27/2014.	06/05/2024.
31620M	AZ	9	Fidelity National Information.....			2 B FE.....	3,252,039	132.189	4,391,319	3,322,000	3,254,691	0	1,155	0	0	4.750	4.885	MN.....	20,163	157,795	10/04/2018.	05/15/2048.
316773	CH	1	Fifth Third Bancorp.....			2 B FE.....	16,397,188	169.311	20,146,316	11,899,000	16,094,766	0	(124,390)	0	0	8.250	5.050	MS.....	327,223	845,543	11/09/2020.	03/01/2038.
31847R	AF	9	FIRST AMERICAN FINANCIAL.....			2 B FE.....	4,998,750	110.936	5,546,800	5,000,000	4,999,465	0	124	0	0	4.600	4.603	MN.....	29,389	230,000	11/05/2014.	11/15/2024.
320867	AC	8	First Midwest Bancorp Inc.....			3 A FE.....	7,331,180	113.856	8,425,344	7,400,000	7,355,640	0	6,314	0	0	5.875	6.000	MS.....	111,103	434,750	09/22/2016.	09/29/2026.
336158	AK	6	First Republic Bank.....			2 A FE.....	1,006,410	102.835	1,028,350	1,000,000	1,003,223	0	(2,328)	0	0	2.500	2.256	JD.....	1,736	25,000	08/12/2019.	06/06/2022.
33616C	AB	6	First Republic Bank.....			2 A FE.....	17,928,369	126.581	21,650,414	17,104,000	17,932,379	0	(3,086)	0	0	4.375	4.046	FA.....	311,792	549,281	12/21/2020.	08/01/2046.

E10.22

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei gn	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
33616C	AC	4	First Republic Bank.....			2	2.A FE.....	272,856	132.217	285,589	216,000	272,473	0	(383)	0	0	4.625	3.133	FA	3,830	0	09/22/2020	02/13/2047
337738	AV	0	Fiserv Inc.....			2	2.B FE.....	8,545,740	133.954	10,716,320	8,000,000	8,533,313	0	(10,659)	0	0	4.400	3.997	JJ	176,000	358,844	10/11/2019	07/01/2049
337915	AA	0	FIRSTMERIT CORPORATION.....			2	2.A FE.....	8,253,598	107.279	8,571,592	7,990,000	8,054,981	0	(29,264)	0	0	4.350	3.941	FA	141,922	347,565	05/28/2013	02/04/2023
337930	AC	5	FLAGSTAR BANCORP INC.....			2	2.A FE.....	1,999,980	102.195	2,043,900	2,000,000	2,000,000	0	0	0	0	6.125	6.125	JJ	56,486	122,500	06/29/2016	07/15/2021
337930	AD	3	FLAGSTAR BANCORP INC.....			2	2.C FE.....	2,000,000	102.854	2,057,080	2,000,000	2,000,000	0	0	0	0	4.125	4.125	MN	14,438	0	10/23/2020	11/01/2030
33829T	AA	4	FIVE CORNERS FUNDING TRS.....				1.G FE.....	5,333,650	110.974	5,548,700	5,000,000	5,116,040	0	(37,785)	0	0	4.419	3.561	MIN	28,233	220,950	09/02/2014	11/15/2023
341081	FL	6	Florida Pwr & Lt Co.....			2	1.D FE.....	2,039,400	128.551	2,571,020	2,000,000	2,036,047	0	(936)	0	0	4.050	3.931	AO	20,250	81,000	02/15/2017	10/01/2044
341081	FU	6	Florida Pwr & Lt Co.....			2	1.D FE.....	14,992,050	130.897	19,634,550	15,000,000	14,992,396	0	144	0	0	3.990	3.993	MS	199,500	598,500	02/21/2019	03/01/2049
341081	FX	0	Florida Pwr & Lt Co.....			2	1.D FE.....	2,980,890	115.259	3,457,770	3,000,000	2,981,437	0	420	0	0	3.150	3.183	AO	23,625	99,225	09/10/2019	10/01/2049
341099	CH	0	Florida Power Corp.....				1.F FE.....	4,993,400	152.772	7,638,600	5,000,000	4,994,917	0	167	0	0	6.350	6.360	MS	93,486	317,500	09/13/2007	09/15/2037
341099	CN	7	Florida Pwr Corp.....				1.F FE.....	4,582,596	146.188	4,970,392	3,400,000	4,538,730	0	(41,759)	0	0	5.650	3.288	AO	48,025	192,100	12/11/2019	04/01/2040
34110Q	AL	2	DUKE ENERGY FLORIDA INC.....				1.G FE.....	6,627,550	130.446	6,522,300	5,000,000	5,977,744	0	(119,191)	0	0	6.750	3.598	FA	140,625	337,500	01/15/2015	02/01/2028
343498	AB	7	Flowers Foods Inc.....			2	2.B FE.....	2,905,770	111.585	3,347,550	3,000,000	2,925,311	0	11,369	0	0	3.500	3.989	AO	26,250	105,000	04/02/2019	10/01/2026
34354P	AC	9	Flowserve Corp.....				2.C FE.....	4,980,750	103.794	5,189,700	5,000,000	4,996,238	0	2,113	0	0	3.500	3.546	MS	51,528	175,000	09/06/2012	09/15/2022
34354P	AD	7	Flowserve Corp.....			2	2.C FE.....	10,018,100	105.962	10,596,200	10,000,000	10,007,064	0	(2,337)	0	0	4.000	3.973	MIN	51,111	400,000	11/04/2015	11/15/2023
34354P	AF	2	Flowserve Corp.....			2	2.C FE.....	4,982,800	106.772	5,338,600	5,000,000	4,983,207	0	407	0	0	3.500	3.541	AO	48,611	0	09/14/2020	10/01/2030
34486*	AA	0	Football Club No. 39.....				1.F FE.....	4,000,000	103.636	4,145,440	4,000,000	4,000,000	0	0	0	0	3.410	3.410	OCT	33,342	137,916	08/30/2012	10/05/2024
34490@	AE	4	NFL Trust XI Series 2020-XI-E.....				1.F FE.....	2,000,000	101.023	2,020,460	2,000,000	2,000,000	0	0	0	0	3.530	3.530	AO	16,866	9,021	07/17/2020	10/05/2035
34490@	AF	1	NFL Trust XI Series 2020-XI-F.....				1.F FE.....	3,000,000	101.281	3,038,430	3,000,000	3,000,000	0	0	0	0	3.850	3.850	AO	27,592	14,758	08/20/2020	10/05/2040
345370	CQ	1	Ford Mtr Co.....				3.B FE.....	16,047,215	102.125	16,850,625	16,500,000	16,064,079	0	9,550	0	0	4.750	4.945	JJ	361,396	700,625	02/05/2020	01/15/2043
345370	CS	7	Ford Mtr Co.....			2	3.B FE.....	8,708,310	104.687	8,898,395	8,500,000	8,697,349	0	(3,897)	0	0	5.291	5.125	JD	28,733	449,735	01/09/2018	12/08/2046
345397	VR	1	Ford Mtr Cr Co.....				3.B FE.....	4,655,625	100.437	4,670,321	4,650,000	4,650,061	0	(710)	0	0	5.750	5.734	FA	111,406	267,375	02/04/2011	02/01/2021
345397	WF	6	Ford Mtr Cr Co.....				3.B FE.....	2,229,975	103.380	2,326,050	2,250,000	2,245,919	0	2,248	0	0	4.250	4.361	MS	26,828	95,625	09/20/2012	09/20/2022
347382	AA	1	FT GORDON HOUSING.....				2.B FE.....	5,057,012	126.261	5,201,953	4,120,000	5,005,264	0	(12,791)	0	0	6.124	4.776	MIN	32,239	252,309	08/01/2016	05/15/2051
347466	AC	8	IRWIN LAND LLC.....				1.E FE.....	6,425,224	127.942	7,535,784	5,890,000	6,367,123	0	(22,119)	0	0	5.170	4.424	JD	13,534	304,513	03/29/2018	12/15/2035
348609	AG	3	FT SAM HOUSTON MILIT HSG.....				1.C FE.....	11,212,525	131.630	12,248,171	9,305,000	11,166,726	0	(28,869)	0	0	6.075	4.795	MS	166,443	565,279	05/09/2019	03/15/2050
34959J	AH	1	Fortive Corp.....			2	2.B FE.....	5,064,432	123.309	5,918,832	4,800,000	5,056,923	0	(6,003)	0	0	4.300	3.959	JD	9,173	206,400	09/17/2019	06/15/2046
349631	AN	1	Fortune Brands Inc.....				2.B FE.....	921,810	123.501	1,235,010	1,000,000	939,226	0	2,326	0	0	5.875	6.515	JJ	27,090	58,750	04/27/2011	01/15/2036
34964C	AE	6	FORTUNE BRANDS HOME & SE.....			2	2.B FE.....	6,988,100	110.963	7,767,410	7,000,000	6,989,451	0	1,041	0	0	3.250	3.270	MS	66,986	228,764	09/09/2019	09/15/2029
35137L	AK	1	FOX CORP.....			2	2.B FE.....	40,303,607	146.179	45,599,077	31,194,000	40,185,227	0	(97,369)	0	0	5.576	3.843	JJ	753,730	897,736	09/23/2020	01/25/2049
354613	AK	7	Franklin Resources Inc.....				1.F FE.....	9,982,700	109.171	10,917,100	10,000,000	9,992,056	0	1,739	0	0	2.850	2.870	MS	72,042	285,000	03/25/2015	03/30/2025
35671D	AZ	8	Freeport McMoRan Inc.....			2	3.B FE.....	1,127,500	104.530	2,090,600	2,000,000	1,637,007	0	133,426	0	0	3.875	13.719	MS	22,819	77,500	02/22/2016	03/15/2023
35906A	AH	1	FRONTIER COMMUNICATIONS.....				6. FE.....	810,000	49.000	1,470,000	3,000,000	810,000	0	0	987,630	0	8.500	17.699	AO	0	0	08/09/2011	04/15/2020
35906A	AZ	1	FRONTIER COMMUNICATIONS.....			2	6. FE.....	1,350,000	52.688	2,634,400	5,000,000	1,350,000	0	0	1,087,500	0	11.000	25.513	MS	0	0	02/08/2016	09/15/2025
360271	AJ	9	Fulton Financial Corp.....				2.A FE.....	4,971,800	110.822	5,541,100	5,000,000	4,987,547	0	2,882	0	0	4.500	4.571	MIN	28,750	225,000	11/12/2014	11/15/2024
360271	AM	2	Fulton Financial Corp.....			2	2.A FE.....	10,000,000	100.487	10,048,700	10,000,000	10,000,000	0	0	0	0	3.750	3.750	MS	110,417	200,000	02/25/2020	03/15/2035
361448	AX	1	GATX CORP.....			2	2.B FE.....	7,522,944	117.788	9,799,962	8,320,000	7,550,362	0	15,667	0	0	4.500	5.174	MS	94,640	374,400	03/20/2019	03/30/2045
36472T	AA	7	Gannett Inc.....				4.C Z.....	279,000	93.070	259,665	279,000	279,000	0	0	0	0	6.000	6.000	JD	2,046	0	11/17/2020	12/01/2027
36804P	AF	3	GATX Financial 144A.....				2.B FE.....	499,662	107.929	539,280	499,662	499,662	0	0	0	0	5.697	5.698	JJ	14,154	28,466	03/17/2005	01/02/2025

E10.23

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36877*	AA	2				1.G PL.....	12,973,672	120.058	15,575,931	12,973,672	12,973,672	0	0	0	0	4.730	4.731	JJ.....	282,963	613,655	09/17/2013.	07/25/2041.
369550	BH	0			2	1.F FE.....	5,929,800	130.264	7,815,840	6,000,000	5,931,580	0	1,780	0	0	4.250	4.338	AO.....	63,750	131,750	03/23/2020.	04/01/2040.
369550	BJ	6			2	1.F FE.....	5,245,080	136.407	5,456,280	4,000,000	5,239,113	0	(5,967)	0	0	4.250	2.695	AO.....	42,500	0	11/03/2020.	04/01/2050.
369604	BF	9				2.B FE.....	1,005,200	117.315	1,173,150	1,000,000	1,004,721	0	(133)	0	0	4.125	4.092	AO.....	9,396	41,250	11/14/2016.	10/09/2042.
369604	BH	5				2.B FE.....	16,756,040	122.326	19,572,160	16,000,000	16,698,098	0	(18,725)	0	0	4.500	4.197	MS.....	220,000	720,000	06/26/2018.	03/11/2044.
369604	BQ	5			2	3.A FE.....	1,960,000	92.851	1,857,020	2,000,000	1,960,000	0	0	0	5.000	5.102	JD.....	4,444	100,000	06/26/2018.	01/01/9999.	
36962G	XZ	2				2.B FE.....	5,523,850	140.302	7,015,100	5,000,000	5,308,930	0	(18,937)	0	0	6.750	5.985	MS.....	99,375	337,500	01/30/2003.	03/15/2032.
370334	BJ	2				2.B FE.....	9,543,929	143.166	11,940,044	8,340,000	9,417,129	0	(34,512)	0	0	5.400	4.404	JD.....	20,016	450,360	03/10/2017.	06/15/2040.
370334	CC	6				2.B FE.....	2,014,320	101.681	2,033,620	2,000,000	2,009,044	0	(3,264)	0	0	1.219	3.430	JAJO.....	5,152	47,327	05/01/2019.	10/17/2023.
370334	CG	7			2	2.B FE.....	4,989,900	119.922	5,996,100	5,000,000	4,992,234	0	893	0	0	4.200	4.225	AO.....	43,167	210,000	04/03/2018.	04/17/2028.
37045V	AL	4			2	2.C FE.....	8,616,215	144.458	12,278,930	8,500,000	8,609,878	0	(1,747)	0	0	6.750	6.643	AO.....	143,438	573,750	02/19/2016.	04/01/2046.
37045X	AL	0				2.C FE.....	2,431,250	107.843	2,696,075	2,500,000	2,479,600	0	7,976	0	0	4.250	4.618	MN.....	13,576	106,250	02/07/2014.	05/15/2023.
37045X	AQ	9				2.C FE.....	4,000,000	102.714	4,108,560	4,000,000	4,000,000	0	0	0	4.375	4.375	MS.....	46,667	175,000	09/22/2014.	09/25/2021.	
37045X	AS	5			2	2.C FE.....	4,973,900	110.154	5,507,700	5,000,000	4,988,201	0	2,638	0	0	4.000	4.064	JJ.....	92,222	200,000	01/07/2015.	01/15/2025.
37045X	AZ	9			2	2.C FE.....	2,995,890	112.246	3,367,380	3,000,000	2,997,919	0	407	0	0	4.300	4.317	JJ.....	60,200	129,000	07/08/2015.	07/13/2025.
37045X	CG	9			2	2.C FE.....	1,828,640	111.268	2,225,360	2,000,000	1,863,349	0	15,904	0	0	3.850	5.018	JJ.....	37,644	77,000	10/02/2018.	01/05/2028.
37045X	CS	3			2	2.C FE.....	3,998,200	124.234	4,969,360	4,000,000	3,998,478	0	146	0	0	5.650	5.656	JJ.....	102,956	226,000	01/14/2019.	01/17/2029.
372546	AU	5				1.E FE.....	10,748,100	137.367	13,736,700	10,000,000	10,680,298	0	(15,007)	0	0	4.868	4.413	MS.....	143,336	486,800	12/03/2015.	09/15/2045.
373298	BR	8				1.G FE.....	1,020,000	148.019	1,480,190	1,000,000	1,012,646	0	(972)	0	0	7.750	7.552	MN.....	9,903	77,500	04/09/2010.	11/15/2029.
373298	CF	3				1.G FE.....	1,850,000	122.103	2,442,060	2,000,000	1,952,913	0	12,970	0	0	8.000	8.902	JJ.....	73,778	160,000	07/29/2008.	01/15/2024.
373334	FS	5				2.A FE.....	1,999,520	110.795	2,215,900	2,000,000	1,999,914	0	34	0	0	5.750	5.752	AO.....	24,278	115,000	04/11/2003.	04/15/2023.
373334	GC	9				2.A FE.....	5,466,500	133.265	6,663,250	5,000,000	5,393,772	0	(15,655)	0	0	5.650	4.937	MS.....	94,167	282,500	10/29/2015.	03/01/2037.
373334	JN	2				2.A FE.....	5,672,750	137.451	6,872,550	5,000,000	5,582,051	0	(19,510)	0	0	5.950	4.967	FA.....	123,958	297,500	10/29/2015.	02/01/2039.
375558	AQ	6				2.A FE.....	10,053,910	100.000	10,000,000	10,000,000	10,001,665	0	(6,612)	0	0	4.500	4.431	AO.....	112,500	450,000	06/27/2011.	04/01/2021.
375558	AU	7			2	2.A FE.....	2,993,100	102.744	3,082,320	3,000,000	2,999,230	0	809	0	0	4.400	4.429	JD.....	11,000	132,000	12/06/2011.	12/01/2021.
375558	BA	0			2	2.A FE.....	1,291,000	127.816	1,278,160	1,000,000	1,288,161	0	(2,839)	0	0	4.500	2.819	FA.....	18,750	0	08/28/2020.	02/01/2045.
375558	BJ	1			2	2.A FE.....	1,988,600	120.916	2,418,320	2,000,000	1,990,314	0	437	0	0	4.000	4.042	MS.....	26,667	80,000	09/15/2016.	09/01/2036.
375558	BK	8			2	2.A FE.....	7,921,240	122.160	9,772,800	8,000,000	7,922,210	0	1,470	0	0	4.150	4.210	MS.....	110,667	332,000	04/29/2019.	03/01/2047.
375558	BT	9			2	2.A FE.....	4,970,800	99.469	4,973,450	5,000,000	4,970,960	0	160	0	0	2.800	2.829	AO.....	35,389	0	09/23/2020.	10/01/2050.
377372	AE	7				1.F FE.....	28,153,840	157.894	33,157,740	21,000,000	27,617,096	0	(265,106)	0	0	6.375	3.861	MN.....	171,062	1,338,750	10/02/2019.	05/15/2038.
378272	AH	1				2.A FE.....	2,340,000	111.748	3,352,440	3,000,000	2,688,810	0	78,506	0	0	4.625	8.259	AO.....	23,896	138,750	10/02/2015.	04/29/2024.
38141G	FD	1				2.B FE.....	5,956,630	153.022	6,120,880	4,000,000	5,945,994	0	(10,636)	0	0	6.750	3.024	AO.....	67,500	0	12/21/2020.	10/01/2037.
38141G	VS	0			2	2.A FE.....	5,259,600	139.275	6,963,750	5,000,000	5,240,463	0	(5,435)	0	0	4.750	4.425	AO.....	46,181	237,500	03/21/2017.	10/21/2045.
38143U	8G	9				2.A FE.....	10,000,000	100.243	10,024,300	10,000,000	10,000,000	0	0	0	2.003	2.406	FMAN.....	20,586	286,672	02/22/2016.	02/25/2021.	
38143Y	AC	7				2.B FE.....	4,590,950	146.508	7,325,400	5,000,000	4,678,541	0	11,280	0	0	6.450	7.147	MN.....	53,750	322,500	05/19/2010.	05/01/2036.
38148L	AF	3				2.B FE.....	2,659,320	140.048	2,800,960	2,000,000	2,655,301	0	(4,019)	0	0	5.150	3.203	MN.....	11,158	51,500	10/13/2020.	05/22/2045.
382550	BG	5			2	4.A FE.....	1,942,650	102.437	2,304,833	2,250,000	1,968,515	0	25,865	0	0	4.875	7.430	MS.....	32,297	54,844	04/06/2020.	03/15/2027.
384802	AB	0			2	1.G FE.....	19,012,735	134.200	24,156,000	18,000,000	18,932,911	0	(20,515)	0	0	4.600	4.247	JD.....	36,800	828,000	06/10/2020.	06/15/2045.
384802	AD	6			2	1.G FE.....	10,501,892	126.872	13,289,842	10,475,000	10,499,967	0	(538)	0	0	4.200	4.185	MN.....	56,216	439,950	05/16/2017.	05/15/2047.
391382	AB	4			2	1.F FE.....	17,920,965	125.915	22,664,700	18,000,000	17,926,364	0	1,506	0	0	4.150	4.176	JD.....	58,100	747,000	06/09/2017.	06/03/2047.

E10.24

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
393154	R*	2	Green Mountain Pwr Corp.....				1.F.....	15,000,000	101.150	15,172,500	15,000,000	15,000,000	0	0	0	0	3.950	3.950	JD.....	29,625	592,500	06/13/2019	06/13/2039
393154	S@	9	Green Mountain Pwr Corp.....				1.F FE.....	4,000,000	102.001	4,080,040	4,000,000	4,000,000	0	0	0	0	3.050	3.050	JD.....	5,422	0	12/15/2020	12/30/2049
39952@	AA	2	TRIANGLE PLAZA.....				2.A PL.....	2,000,000	111.097	2,221,940	2,000,000	2,000,000	0	0	0	0	5.180	5.236	MON.....	4,604	103,600	11/29/2018	11/15/2054
401378	AC	8	GUARDIAN LIFE INSURANCE.....				1.D FE.....	8,956,230	140.417	12,637,530	9,000,000	8,956,761	0	145	0	0	4.850	4.875	JJ.....	190,363	436,500	01/18/2017	01/24/2077
402524	AE	2	Gulf South Pipeline.....				2.C FE.....	2,989,230	102.983	3,089,490	3,000,000	2,998,158	0	1,207	0	0	4.000	4.044	JD.....	5,333	120,000	06/07/2012	06/15/2022
404119	BV	0	HCA Inc.....				2.C FE.....	30,046,622	133.576	33,260,424	24,900,000	29,984,556	0	(62,066)	0	0	5.500	4.185	JD.....	60,867	1,246,300	08/11/2020	06/15/2047
404119	BX	6	HCA Inc.....				2.C FE.....	7,176,720	116.076	8,125,320	7,000,000	7,155,870	0	(16,072)	0	0	4.125	3.805	JD.....	12,833	288,750	09/13/2019	06/15/2029
404119	BZ	1	HCA Inc.....				2.C FE.....	4,433,540	132.085	5,613,613	4,250,000	4,430,974	0	(2,922)	0	0	5.250	4.953	JD.....	9,917	223,125	02/18/2020	06/15/2049
40414L	AJ	8	HCP INC.....				2.A FE.....	4,977,000	109.544	5,477,200	5,000,000	4,992,383	0	2,445	0	0	4.250	4.307	MIN.....	27,153	212,500	11/05/2013	11/15/2024
40414L	AK	5	HCP INC.....				2.A FE.....	2,986,110	109.849	3,295,470	3,000,000	2,994,987	0	1,454	0	0	4.200	4.257	MS.....	42,000	126,000	02/12/2014	03/01/2024
40414L	AL	3	HCP INC.....				2.A FE.....	4,981,500	110.718	5,535,900	5,000,000	4,992,462	0	1,901	0	0	3.875	3.920	FA.....	73,194	193,750	08/07/2014	08/15/2024
404530	AD	9	HACKENSACK MERIDIAN HLTH.....				1.D FE.....	3,000,000	103.283	3,098,490	3,000,000	3,000,000	0	0	0	0	2.875	2.875	MS.....	29,948	0	08/20/2020	09/01/2050
406216	BD	2	Halliburton Co.....				2.A FE.....	2,033,040	106.891	2,137,820	2,000,000	2,019,739	0	(8,012)	0	0	3.500	3.060	FA.....	29,167	70,000	04/22/2019	08/01/2023
406216	BE	0	Halliburton Co.....				2.A FE.....	1,605,945	113.161	1,697,415	1,500,000	1,604,741	0	(1,204)	0	0	4.750	4.259	FA.....	29,688	35,625	07/24/2020	08/01/2043
406216	BJ	9	Halliburton Co.....				2.A FE.....	2,716,040	116.744	3,902,752	3,343,000	2,733,386	0	17,345	0	0	4.850	6.821	MIN.....	20,717	162,136	04/06/2020	11/15/2035
406216	BK	6	Halliburton Co.....				2.A FE.....	24,432,255	118.882	26,931,528	22,654,000	24,384,470	0	(37,256)	0	0	5.000	4.477	MIN.....	144,734	1,070,200	06/18/2020	11/15/2045
406216	BL	4	Halliburton Co.....				2.A FE.....	999,740	105.505	1,055,050	1,000,000	999,758	0	18	0	0	2.920	2.923	MS.....	9,733	14,438	02/19/2020	03/01/2030
410867	AA	3	Hanover Insurance Group.....				2.B FE.....	3,725,000	128.009	6,400,450	5,000,000	4,357,857	0	93,224	0	0	7.625	11.088	AO.....	80,486	381,250	12/03/2008	10/15/2025
41242*	AS	1	HARDWOOD FUNDING LLC Series Q No. Q-23.....				1.G FE.....	1,000,000	102.643	1,026,430	1,000,000	1,000,000	0	0	0	0	3.380	3.380	JD.....	2,253	33,612	06/07/2013	06/07/2023
41242*	BM	3	Hardwood Funding (NBA).....				1.G FE.....	10,000,000	108.234	10,823,400	10,000,000	10,000,000	0	0	0	0	4.060	4.060	JD.....	27,067	403,744	10/04/2018	06/07/2033
41242*	BN	1	Hardwood Funding (NBA).....				1.G FE.....	2,000,000	109.070	2,181,400	2,000,000	2,000,000	0	0	0	0	4.230	4.230	JD.....	5,640	84,130	10/04/2018	06/07/2038
41242*	BU	5	Hardwood Funding (NBA).....				1.G FE.....	6,000,000	94.293	5,657,580	6,000,000	6,000,000	0	0	0	0	3.230	3.230	JD.....	12,920	96,362	06/08/2020	06/07/2040
412822	AE	8	Harley Davidson Inc.....				2.B FE.....	26,763,992	115.502	29,364,073	25,423,000	26,644,044	0	(29,548)	0	0	4.625	4.299	JJ.....	499,721	1,175,814	05/22/2017	07/28/2045
413875	AT	2	Harris Corporation.....				2.B FE.....	9,990,776	138.483	13,197,430	9,530,000	9,955,807	0	(9,508)	0	0	5.054	4.739	AO.....	85,626	481,646	12/21/2016	04/27/2045
416515	BA	1	Hartford Financial Svcs Group.....				2.A FE.....	4,945,400	151.275	6,051,000	4,000,000	4,850,541	0	(26,150)	0	0	6.625	4.905	MS.....	66,986	265,000	02/02/2017	03/30/2040
416518	AC	2	HARTFORD FINL SVCS GRP.....				2.A FE.....	3,769,935	144.270	4,328,100	3,000,000	3,709,080	0	(17,332)	0	0	6.625	4.832	AO.....	41,958	188,813	10/15/2020	04/15/2040
418056	AS	6	Hasbro Inc.....				2.C FE.....	19,614,540	129.043	21,292,095	16,500,000	19,301,029	0	(85,812)	0	0	6.350	4.968	MS.....	308,504	1,047,750	01/18/2017	03/15/2040
41884#	AA	9	HATCHET RIDGE WIND Cert R-7.....				3.B PL.....	5,017,680	107.371	5,387,533	5,017,680	5,017,680	0	0	0	0	5.950	5.950	JD.....	14,098	298,552	12/14/2010	12/14/2029
42217K	BA	3	HEALTH CARE REIT INC.....				2.A FE.....	2,490,775	106.137	2,653,425	2,500,000	2,497,805	0	940	0	0	3.750	3.792	MS.....	27,604	93,750	11/27/2012	03/15/2023
42217K	BC	9	HEALTH CARE REIT INC.....				2.A FE.....	3,958,320	110.223	4,408,920	4,000,000	3,985,870	0	4,238	0	0	4.500	4.626	JJ.....	83,000	180,000	10/02/2013	01/15/2024
427866	AW	8	The Hershey Company.....				1.F FE.....	1,320,825	116.361	1,739,597	1,495,000	1,330,488	0	3,594	0	0	3.375	4.071	FA.....	19,061	50,456	03/21/2018	08/15/2046
42809H	AC	1	HESS CORP.....				3.A FE.....	4,970,200	123.693	6,184,650	5,000,000	4,976,420	0	647	0	0	6.000	6.042	JJ.....	138,333	300,000	04/12/2010	01/15/2040
42824C	AY	5	HP ENTERPRISE CO.....				2.B FE.....	16,405,797	131.812	20,156,691	15,292,000	16,383,619	0	(21,478)	0	0	6.350	5.775	AO.....	204,998	971,042	02/04/2020	10/15/2045
428291	AM	0	Hexcel Corp.....				2.C FE.....	4,985,650	112.331	5,616,550	5,000,000	4,992,602	0	1,401	0	0	4.700	4.736	FA.....	88,778	235,000	07/29/2015	08/15/2025
428291	AN	8	Hexcel Corp.....				2.C FE.....	1,517,040	108.135	1,622,025	1,500,000	1,511,087	0	(1,645)	0	0	3.950	3.809	FA.....	22,383	59,250	02/28/2017	02/15/2027
43148#	AA	7	HILL TOP ENERGY.....				3.A PL.....	11,000,000	105.408	11,594,880	11,000,000	11,000,000	0	0	0	0	5.830	5.829	JD.....	1,781	588,927	03/02/2020	12/31/2029
436106	AC	2	HOLLYFRONTIER CORP.....				2.C FE.....	3,616,689	105.784	3,734,175	3,530,000	3,616,746	0	57	0	0	4.500	4.178	AO.....	41,036	0	12/30/2020	10/01/2030
437076	AS	1	Home Depot Inc.....				1.F FE.....	4,726,050	151.706	7,585,300	5,000,000	4,789,051	0	7,509	0	0	5.875	6.298	JD.....	12,240	293,750	10/15/2009	12/16/2036
437076	BH	4	Home Depot Inc.....				1.F FE.....	5,527,800	132.668	6,633,400	5,000,000	5,481,782	0	(11,831)	0	0	4.250	3.655	AO.....	53,125	212,500	11/08/2016	04/01/2046
437076	BX	9	Home Depot Inc.....				1.F FE.....	6,405,715	140.509	7,727,995	5,500,000	6,380,266	0	(19,087)	0	0	4.500	3.572	JD.....	17,188	247,500	10/17/2019	12/06/2048

E10.25

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
438516	AT	3				1.F FE.....	1,664,447	143.204	1,936,118	1,352,000	1,636,410	0	(12,374)	0	0	5.700	3.932	MS.....	22,691	77,064	08/30/2018	03/15/2037
440327	AK	0			2	2.B FE.....	9,973,500	109.243	10,924,300	10,000,000	9,985,586	0	2,565	0	0	4.500	4.533	JD.....	37,500	450,000	11/18/2015	12/01/2025
44106M	AR	3			2	3.C FE.....	5,194,078	100.687	5,150,140	5,115,000	5,136,818	0	(10,497)	0	0	4.500	4.270	JD.....	10,230	230,175	12/08/2014	06/15/2023
44106M	AS	1			2	3.C FE.....	12,014,350	99.187	11,902,440	12,000,000	12,006,635	0	(2,752)	0	0	4.650	4.624	MS.....	164,300	558,000	06/08/2016	03/15/2024
44106M	AT	9			2	3.C FE.....	4,000,560	98.687	3,947,480	4,000,000	4,000,400	0	(97)	0	0	4.500	4.497	MS.....	53,000	180,000	06/08/2016	03/15/2025
44106M	AV	4			2	3.C FE.....	4,249,360	100.750	4,030,000	4,000,000	4,139,258	0	(26,615)	0	0	5.250	4.409	FA.....	79,333	210,000	07/12/2016	02/15/2026
44106M	AZ	5			2	3.C FE.....	998,820	98.875	988,750	1,000,000	999,112	0	227	0	0	4.350	4.376	AO.....	10,875	45,071	09/10/2019	10/01/2024
443201	AA	6			2	3.A FE.....	5,455,310	118.125	6,201,563	5,250,000	5,435,957	0	(19,353)	0	0	6.875	5.903	MN.....	60,156	187,487	06/30/2020	05/01/2025
44329H	AF	1				1.C FE.....	4,560,000	125.026	5,001,040	4,000,000	4,532,859	0	(6,667)	0	0	5.600	4.790	MS.....	65,956	224,000	07/12/2016	09/15/2053
44329H	AJ	3				1.C FE.....	3,625,745	123.965	3,904,898	3,150,000	3,604,207	0	(9,160)	0	0	5.780	4.789	MS.....	53,610	182,070	07/12/2018	03/15/2046
443510	AF	9				2.A FE.....	2,269,706	105.651	2,493,364	2,360,000	2,342,199	0	8,996	0	0	3.625	4.048	MN.....	10,931	85,550	06/29/2011	11/15/2022
44416*	AB	2				2.A PL.....	2,564,900	114.715	4,526,654	3,946,000	2,564,900	0	0	0	0	4.420	9.560	FMAN.....	15,019	174,413	04/09/2014	05/31/2033
444454	AD	4				3.A FE.....	4,688,250	110.731	5,204,357	4,700,000	4,692,547	0	1,120	0	0	5.250	5.283	FA.....	102,813	246,750	01/06/2017	08/01/2026
444859	BG	6			2	2.C FE.....	8,420,083	133.801	11,089,427	8,288,000	8,417,175	0	(2,954)	0	0	4.800	4.690	MS.....	117,137	397,824	11/26/2019	03/15/2047
444859	BL	5			2	2.C FE.....	20,312,800	122.363	24,472,620	20,000,000	20,306,277	0	(5,774)	0	0	3.950	3.860	FA.....	298,444	790,000	12/18/2019	08/15/2049
44701Q	BE	1			2	2.C FE.....	6,920,900	115.362	8,075,340	7,000,000	6,932,936	0	6,467	0	0	4.500	4.640	MN.....	52,500	315,000	02/27/2019	05/01/2029
44891A	AK	3				2.A FE.....	907,260	106.262	1,062,620	1,000,000	940,737	0	9,066	0	0	2.750	3.914	MS.....	7,181	27,500	02/02/2017	09/27/2026
44891A	BJ	5				2.A FE.....	998,860	110.807	1,108,070	1,000,000	999,121	0	261	0	0	5.750	5.792	AO.....	13,576	28,590	04/02/2020	04/06/2023
44891A	BL	0			2	2.A FE.....	20,546,605	131.737	21,077,920	16,000,000	20,399,530	0	(147,075)	0	0	6.375	2.888	AO.....	235,167	512,833	09/02/2020	04/08/2030
44929@	AF	1				2.A.....	17,000,000	112.787	19,173,790	17,000,000	17,000,000	0	0	0	0	4.380	4.380	MN.....	74,460	753,100	11/25/2013	11/25/2026
450319	C*	7				1.F.....	7,000,000	110.000	7,700,000	7,000,000	7,000,000	0	0	0	0	4.160	4.160	AO.....	59,049	291,200	03/15/2017	04/18/2047
451102	BM	8			2	3.C FE.....	2,070,000	101.948	2,038,960	2,000,000	2,017,252	0	(14,988)	0	0	6.750	5.916	FA.....	56,250	135,000	02/24/2017	02/01/2024
45138L	BF	9			2	1.G FE.....	9,963,000	129.689	12,968,900	10,000,000	9,964,680	0	686	0	0	4.200	4.222	MS.....	140,000	420,000	03/13/2018	03/01/2048
455434	BR	0			2	1.G FE.....	3,778,470	126.140	3,784,200	3,000,000	3,777,946	0	(524)	0	0	4.500	2.937	JD.....	11,250	0	12/22/2020	06/01/2044
455434	BS	8			2	1.F FE.....	1,762,349	126.544	1,739,980	1,375,000	1,761,427	0	(922)	0	0	4.700	3.048	MS.....	21,542	0	12/22/2020	09/01/2045
455434	BT	6			2	1.F FE.....	824,793	122.328	813,481	665,000	824,321	0	(472)	0	0	4.050	2.717	MN.....	4,489	0	11/20/2020	05/01/2046
45665Q	AF	0				2.C FE.....	10,170,880	106.139	10,613,900	10,000,000	10,035,120	0	(19,299)	0	0	5.000	4.784	MS.....	141,667	500,000	09/12/2012	09/19/2022
45686X	CC	5				2.B FE.....	2,344,320	125.284	2,505,680	2,000,000	2,236,230	0	(29,154)	0	0	6.130	4.139	MN.....	15,666	122,600	01/18/2017	11/18/2027
457153	AF	1				3.A FE.....	6,958,140	103.197	7,223,790	7,000,000	6,991,779	0	4,789	0	0	5.000	5.077	FA.....	137,083	350,000	08/07/2012	08/10/2022
457153	AG	9			2	3.A FE.....	5,167,800	115.122	5,756,100	5,000,000	5,074,693	0	(17,839)	0	0	5.450	5.005	JD.....	12,111	272,500	02/05/2015	12/15/2024
45774*	AA	7				1.C Z.....	20,000,000	97.834	19,566,800	20,000,000	20,000,000	0	0	0	0	2.670	2.670	MN.....	68,233	89,000	09/15/2020	05/15/2048
458140	AV	2			2	1.E FE.....	10,864,517	127.509	13,630,712	10,690,000	10,867,865	0	(5,260)	0	0	4.100	3.983	MN.....	51,134	438,290	12/10/2019	05/19/2046
458140	BK	5			2	1.E FE.....	2,980,230	110.359	3,310,770	3,000,000	2,980,457	0	227	0	0	3.100	3.129	FA.....	35,133	47,017	02/10/2020	02/15/2060
458140	BN	9			2	1.E FE.....	6,871,970	148.305	10,381,350	7,000,000	6,872,760	0	790	0	0	4.950	5.057	MS.....	92,400	173,250	03/20/2020	03/25/2060
45866F	AA	2				2.A FE.....	9,922,500	109.745	10,974,500	10,000,000	9,975,244	0	8,240	0	0	4.000	4.095	AO.....	84,444	400,000	10/01/2013	10/15/2023
45866F	AH	7			2	2.A FE.....	22,917,610	126.641	27,861,020	22,000,000	22,897,898	0	(20,587)	0	0	4.250	3.991	MS.....	259,722	935,000	12/04/2019	09/21/2048
459200	JH	5				1.F FE.....	10,011,180	138.884	12,499,560	9,000,000	9,943,378	0	(21,374)	0	0	4.700	4.033	FA.....	155,100	423,000	09/18/2017	02/19/2046
459506	AE	1			2	2.B FE.....	19,200,668	123.232	23,598,928	19,150,000	19,194,978	0	(866)	0	0	4.375	4.353	JD.....	69,818	804,453	06/29/2020	06/01/2047
459506	AK	7			2	2.B FE.....	1,010,740	118.483	1,184,830	1,000,000	1,008,659	0	(957)	0	0	4.450	4.314	MS.....	11,743	44,500	10/02/2018	09/26/2028

E10.26

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei gn Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
459506	AL	5			2.B FE	9,947,744	134.731	11,802,436	8,760,000	9,939,168	0	(8,984)	0	0	5.000	4.150	MS	115,583	294,000	09/21/2020	09/26/2048	
459902	AT	9			3.C FE	8,262,200	104.750	8,380,000	8,000,000	8,081,262	0	(29,214)	0	0	5.350	4.922	AO	90,356	428,000	11/01/2013	10/15/2023	
460146	CF	8			2.B FE	10,518,550	160.469	16,046,900	10,000,000	10,430,382	0	(11,081)	0	0	7.300	6.887	MN	93,278	730,000	04/12/2010	11/15/2039	
460146	CL	5			2.B FE	9,579,800	113.428	11,342,800	10,000,000	9,764,174	0	41,062	0	0	3.800	4.326	JJ	175,222	380,000	02/17/2016	01/15/2026	
460146	CM	3			2.B FE	5,349,670	132.015	6,600,750	5,000,000	5,294,774	0	(14,685)	0	0	5.000	4.436	MS	73,611	250,000	01/10/2017	09/15/2035	
460599	AC	7			3.C FE	4,937,500	112.052	5,602,600	5,000,000	4,969,257	0	6,288	0	0	6.500	6.673	FA	122,778	325,000	03/03/2015	02/15/2025	
460690	BH	2			2.B FE	7,982,840	103.926	8,314,080	8,000,000	7,997,574	0	1,934	0	0	4.000	4.026	MS	94,222	320,000	03/02/2012	03/15/2022	
460690	BK	5			2.B FE	4,984,950	106.895	5,344,750	5,000,000	4,996,570	0	1,525	0	0	3.750	3.784	FA	70,833	187,500	11/05/2012	02/15/2023	
460690	BL	3			2.B FE	6,986,840	111.318	7,792,260	7,000,000	6,995,112	0	1,361	0	0	4.200	4.223	AO	62,067	294,000	03/31/2014	04/15/2024	
460690	BQ	2			2.B FE	9,125,865	137.133	10,434,450	7,609,000	9,095,707	0	(25,796)	0	0	5.400	4.189	AO	102,722	367,443	07/21/2020	10/01/2048	
460690	BR	0			2.B FE	5,467,990	124.098	6,825,390	5,500,000	5,469,919	0	1,929	0	0	4.750	4.824	MS	66,038	130,625	03/26/2020	03/30/2030	
461070	AE	4			2.A FE	1,988,280	119.737	2,394,740	2,000,000	1,996,117	0	734	0	0	5.500	5.549	JJ	50,722	110,000	07/18/2005	07/15/2025	
46433@	AA	6			1.E PL	994,435	112.960	1,123,314	994,435	994,435	0	0	0	0	3.410	3.434	MON	1,507	27,882	02/19/2020	06/15/2039	
465685	AD	7			2.B FE	7,700,640	138.761	11,100,880	8,000,000	7,774,380	0	7,933	0	0	6.375	6.667	MS	128,917	510,000	08/08/2007	09/30/2036	
46625H	QK	9			1.F FE	7,000,000	100.109	7,007,630	7,000,000	7,000,000	0	0	0	0	1.712	2.112	MJSD	10,320	177,358	02/25/2016	03/01/2021	
46625H	RY	8			1.F FE	5,083,650	115.019	5,750,950	5,000,000	5,025,388	0	(20,491)	0	0	3.782	3.424	FA	78,792	189,100	04/20/2017	02/01/2028	
466313	AG	8			2.C FE	5,027,260	106.569	5,328,450	5,000,000	5,005,567	0	(3,087)	0	0	4.700	4.631	MS	69,194	235,000	08/01/2012	09/15/2022	
46647P	AA	4			1.F FE	15,707,300	130.973	19,645,950	15,000,000	15,644,518	0	(21,173)	0	0	4.260	3.950	FA	228,975	639,000	11/30/2017	02/22/2048	
46647P	AK	2			1.F FE	4,206,398	126.753	4,692,396	3,702,000	4,190,772	0	(12,753)	0	0	4.032	3.251	JJ	65,096	149,265	10/02/2019	07/24/2048	
46647P	AN	6			1.F FE	3,369,450	126.073	3,782,190	3,000,000	3,359,686	0	(9,445)	0	0	3.897	3.192	JJ	51,311	116,910	12/12/2019	01/23/2049	
46647P	AR	7			1.F FE	4,906,700	117.467	5,873,350	5,000,000	4,906,700	0	(7,342)	0	0	4.005	4.015	AO	37,825	200,250	01/16/2019	04/23/2029	
46667#	AA	1			1.F FE	3,044,431	116.052	3,430,216	2,955,758	3,042,261	0	(2,170)	0	0	3.980	3.766	MON	5,228	99,013	02/03/2020	01/15/2050	
46671*	AA	9			1.E FE	2,050,942	97.343	1,946,860	2,000,000	2,050,894	0	(48)	0	0	3.120	2.982	MON	1,733	0	12/21/2020	04/15/2043	
47032@	AF	8			2.A	4,000,000	109.349	4,373,960	4,000,000	4,000,000	0	0	0	0	4.330	4.330	JD	481	173,200	06/13/2014	09/30/2024	
47102X	AJ	4			2.B FE	9,035,568	115.209	10,138,392	8,800,000	8,920,031	0	(24,423)	0	0	4.875	4.526	FA	178,750	429,000	10/08/2015	08/01/2025	
472319	AC	6			2.C FE	3,961,714	133.580	5,303,126	3,970,000	4,040,162	0	3,747	0	0	6.250	5.942	JJ	114,413	140,625	09/18/2020	01/15/2036	
472319	AM	4			2.C FE	10,995,686	137.545	12,524,848	9,106,000	10,969,913	0	(25,772)	0	0	6.500	4.952	JJ	264,706	194,220	09/23/2020	01/20/2043	
47233J	BH	0			2.B FE	1,542,406	116.721	1,859,366	1,593,000	1,545,542	0	3,136	0	0	4.150	4.555	JJ	29,015	33,055	04/07/2020	01/23/2030	
477143	AH	4			1.F FE	2,294,147	100.370	2,417,465	2,408,554	2,296,112	0	1,965	0	0	2.750	3.427	MN	8,463	33,118	08/10/2020	05/15/2032	
477164	AA	5			1.F FE	11,071,990	108.372	11,758,362	10,850,000	11,061,704	0	(10,286)	0	0	4.000	3.684	MN	55,456	106,089	09/29/2020	11/15/2032	
478160	AV	6			1.A FE	3,256,290	138.964	4,168,920	3,000,000	3,242,128	0	(8,075)	0	0	4.500	3.908	MS	45,000	135,000	03/14/2019	09/01/2040	
478160	BK	9			1.A FE	2,762,940	139.718	2,794,360	2,000,000	2,758,974	0	(3,966)	0	0	4.500	2.320	JD	6,500	45,000	11/04/2020	12/05/2043	
478160	CG	7			1.A FE	4,729,450	128.554	6,427,700	5,000,000	4,741,529	0	5,465	0	0	3.750	4.073	MS	61,458	187,500	10/03/2018	03/03/2047	
478165	AG	8			1.G FE	4,209,194	132.034	4,885,258	3,700,000	4,160,821	0	(15,404)	0	0	4.800	3.888	MS	59,200	177,600	09/14/2017	09/01/2040	
478165	AH	6			1.G FE	28,812,740	139.156	36,180,560	26,000,000	28,581,636	0	(60,550)	0	0	4.750	4.103	AO	260,722	1,235,000	10/17/2017	10/15/2046	
48121@	AC	5			2.B PL	600,000	100.715	604,290	600,000	600,000	0	0	0	0	3.470	3.470	MS	5,436	20,820	03/27/2014	03/27/2021	
48121@	AD	3			2.B PL	1,713,000	105.245	1,802,847	1,713,000	1,713,000	0	0	0	0	4.130	4.130	MS	18,473	70,747	03/27/2014	03/27/2024	
48203R	AD	6			2.B FE	18,066,063	131.879	20,242,108	15,349,000	17,980,022	0	(43,315)	0	0	5.950	4.622	MS	268,906	554,838	09/25/2020	03/15/2041	
48203R	AG	9			2.B FE	8,842,160	111.629	9,488,465	8,500,000	8,626,861	0	(36,526)	0	0	4.500	3.998	MS	112,625	382,500	06/05/2014	03/15/2024	
482480	AE	0			2.A FE	13,199,275	113.918	14,239,750	12,500,000	12,814,781	0	(80,457)	0	0	4.650	3.890	MN	96,875	581,250	06/02/2016	11/01/2024	

E10.27

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
482480	AF	7			2.A FE	11,027,019	135.378	13,537,800	10,000,000	10,854,326	0	(44,186)	0	0	5.650	4.784	MN	94,167	565,000	10/07/2016	11/01/2034	
482480	AH	3			2.A FE	2,242,020	139.233	2,784,660	2,000,000	2,235,831	0	(4,396)	0	0	5.000	4.270	MS	29,444	100,000	07/18/2019	03/15/2049	
48249D	AA	9			1.F FE	1,332,741	132.167	1,369,250	1,036,000	1,330,356	0	(2,386)	0	0	5.500	3.596	FA	23,742	0	09/22/2020	02/01/2043	
48250A	AA	1			1.F FE	3,017,208	131.463	3,155,112	2,400,000	3,010,700	0	(6,508)	0	0	5.125	3.501	JD	10,250	61,500	08/12/2020	06/01/2044	
48252D	AA	3			1.F FE	3,807,219	111.616	4,086,262	3,661,000	3,805,987	0	(1,232)	0	0	3.625	3.407	FA	46,449	66,356	07/21/2020	02/25/2050	
48252M	AA	3			1.F FE	20,704,530	111.299	23,094,543	20,750,000	20,704,820	0	290	0	0	3.500	3.512	FA	254,188	0	08/20/2020	08/25/2050	
48259*	AA	5			2.C Z	1,000,000	99.864	998,640	1,000,000	1,000,000	0	0	0	0	3.120	3.140	MON	260	0	12/28/2020	12/31/2035	
485134	BQ	2			1.F FE	2,283,814	128.698	2,844,226	2,210,000	2,281,312	0	(1,543)	0	0	4.200	3.999	JD	4,125	92,820	04/12/2019	06/15/2047	
485134	BR	0			1.F FE	3,321,240	129.719	3,891,570	3,000,000	3,311,505	0	(6,875)	0	0	4.200	3.592	MS	37,100	126,000	07/18/2019	03/15/2048	
485134	BS	8			1.F FE	8,414,260	128.376	10,270,080	8,000,000	8,405,474	0	(8,783)	0	0	4.125	3.818	AO	82,500	330,000	12/12/2019	04/01/2049	
485170	AS	3			2.B FE	8,077,560	127.990	10,239,200	8,000,000	8,072,095	0	(1,542)	0	0	4.950	4.886	FA	149,600	396,000	01/27/2017	08/15/2045	
485170	BA	1			2.B FE	1,409,835	109.696	1,645,440	1,500,000	1,443,324	0	9,235	0	0	3.125	3.906	JD	3,906	46,875	03/01/2017	06/01/2026	
485170	BB	9			2.B FE	1,939,620	126.106	2,522,120	2,000,000	1,942,164	0	994	0	0	4.700	4.893	MN	15,667	94,000	05/22/2018	05/01/2048	
485170	BC	7			2.B FE	1,345,523	118.053	1,322,194	1,120,000	1,344,739	0	(784)	0	0	4.200	3.358	MN	6,011	23,520	07/17/2020	11/15/2069	
485170	BE	3			2.B FE	872,109	111.498	947,733	850,000	872,018	0	(91)	0	0	3.500	3.359	MN	4,958	15,619	10/05/2020	05/01/2050	
486606	L#	1			1.A FE	7,000,000	105.969	7,417,830	7,000,000	7,000,000	0	0	0	0	3.370	3.371	JD	7,863	241,150	10/29/2014	10/29/2023	
487312	AD	2			1.D FE	6,000,000	104.436	6,266,160	6,000,000	6,000,000	0	0	0	0	4.166	4.166	MN	31,939	249,960	04/03/2019	11/15/2048	
487836	BQ	0			2.B FE	12,541,430	128.780	16,741,400	13,000,000	12,558,375	0	8,715	0	0	4.500	4.730	AO	146,250	585,000	07/30/2019	04/01/2046	
488401	AB	6			2.C FE	12,242,283	111.166	13,617,835	12,250,000	12,246,343	0	794	0	0	4.350	4.358	FA	201,308	532,875	02/19/2015	02/15/2025	
489170	AC	4			2.C FE	7,472,250	102.681	7,701,075	7,500,000	7,496,309	0	3,158	0	0	3.875	3.920	FA	109,792	290,625	03/14/2012	02/15/2022	
489170	AE	0			2.B FE	4,963,550	111.498	5,574,900	5,000,000	4,971,386	0	3,138	0	0	4.625	4.717	JD	10,278	231,250	06/04/2018	06/15/2028	
491674	BL	0			1.F FE	3,055,350	130.037	3,901,110	3,000,000	3,053,217	0	(1,237)	0	0	4.375	4.257	AO	32,813	131,250	03/18/2019	10/01/2045	
491674	BM	8			1.F FE	995,090	113.329	1,133,290	1,000,000	995,145	0	55	0	0	3.300	3.326	JD	2,750	16,317	05/19/2020	06/01/2050	
49271V	AD	2			2.B FE	7,129,180	141.462	9,195,030	6,500,000	7,112,464	0	(11,742)	0	0	5.085	4.477	MN	33,053	330,525	07/31/2019	05/25/2048	
49271V	AJ	9			2.B FE	249,358	113.342	283,355	250,000	249,400	0	43	0	0	3.200	3.230	MN	1,333	4,400	04/07/2020	05/01/2030	
49326E	ED	1			2.A FE	2,053,540	101.052	2,021,040	2,000,000	2,001,557	0	(6,734)	0	0	5.100	4.748	MS	27,483	102,000	08/26/2011	03/24/2021	
49338C	AA	1			1.G FE	8,120,808	141.014	8,838,758	6,268,000	7,968,306	0	(49,866)	0	0	5.819	3.871	AO	91,184	350,187	09/15/2020	04/01/2041	
49338L	AB	9			2.B FE	18,380,858	113.166	20,652,795	18,250,000	18,306,138	0	(14,131)	0	0	4.550	4.456	AO	140,702	830,375	01/22/2015	10/30/2024	
49338L	AE	3			2.B FE	2,996,190	119.210	3,576,300	3,000,000	2,997,416	0	349	0	0	4.600	4.616	AO	32,583	138,000	03/28/2017	04/06/2027	
49427R	AJ	1			2.B FE	8,023,310	104.773	8,381,840	8,000,000	8,005,112	0	(2,614)	0	0	3.800	3.764	JJ	140,178	304,000	01/25/2013	01/15/2023	
49427R	AK	8			2.B FE	6,921,740	116.053	8,123,710	7,000,000	6,949,108	0	4,772	0	0	4.250	4.352	FA	112,389	297,500	07/30/2014	08/15/2029	
494368	BC	6			1.F FE	2,160,984	163.189	2,741,575	1,680,000	2,122,943	0	(17,876)	0	0	6.625	4.373	FA	46,375	111,300	10/18/2018	08/01/2037	
494368	BG	7			1.F FE	10,842,195	147.853	13,343,733	9,025,000	10,749,329	0	(55,452)	0	0	5.300	3.920	MS	159,442	478,325	04/25/2019	03/01/2041	
494368	BL	6			1.F FE	1,607,644	125.074	2,126,258	1,700,000	1,613,288	0	2,299	0	0	3.700	4.046	JD	5,242	62,900	10/18/2018	06/01/2043	
494368	BV	4			1.F FE	422,833	118.631	608,577	513,000	426,765	0	1,827	0	0	3.200	4.289	JJ	6,886	16,416	10/18/2018	07/30/2046	
494368	BW	2			1.F FE	934,280	129.809	1,298,090	1,000,000	937,009	0	1,270	0	0	3.900	4.302	MN	6,175	39,000	10/18/2018	05/04/2047	
494368	CA	9			1.F FE	1,993,600	112.678	2,253,560	2,000,000	1,993,723	0	123	0	0	2.875	2.891	FA	23,000	28,750	01/30/2020	02/07/2050	
49446R	AK	5			2.A FE	2,731,560	105.405	3,162,150	3,000,000	2,923,132	0	29,637	0	0	3.125	4.253	JD	7,813	93,750	08/20/2013	06/01/2023	
494550	BF	2			2.B FE	3,041,100	130.830	4,278,141	3,270,000	3,045,144	0	4,044	0	0	6.550	7.209	MS	63,066	107,093	03/24/2020	09/15/2040	
494550	BH	8			2.B FE	734,271	131.497	746,903	568,000	729,907	0	(4,364)	0	0	6.375	4.255	MS	12,070	36,210	02/13/2020	03/01/2041	

E10.28

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49456B	AH	4	KINDER MORGAN INC/DELAWA.....	.....	.....	2 B FE.....	6,661,175	128.517	7,389,728	5,750,000	6,638,788	0	(20,217)	0	0	5.550	4.489	JD	26,594	319,125	01/16/2020	06/01/2045
49456B	AJ	0	KINDER MORGAN INC/DELAWA.....	.....	.....	2 B FE.....	5,615,603	122.565	6,084,127	4,964,000	5,601,867	0	(13,729)	0	0	5.050	4.207	FA	94,702	250,682	01/31/2020	02/15/2046
49456B	AP	6	KINDER MORGAN INC/DELAWA.....	.....	.....	2 B FE.....	1,985,680	117.371	2,347,420	2,000,000	1,988,675	0	1,322	0	0	4.300	4.393	MS	28,667	86,000	08/30/2018	03/01/2028
49456B	AQ	4	KINDER MORGAN INC/DELAWA.....	.....	.....	2 B FE.....	5,102,766	127.191	6,105,168	4,800,000	5,094,029	0	(5,380)	0	0	5.200	4.791	MS	83,200	249,600	04/17/2019	03/01/2048
49456B	AR	2	KINDER MORGAN INC/DELAWA.....	.....	.....	2 B FE.....	495,300	101.134	505,670	500,000	495,463	0	163	0	0	2.000	2.100	FA	4,056	0	07/27/2020	02/15/2031
49456B	AS	0	KINDER MORGAN INC/DELAWA.....	.....	.....	2 B FE.....	1,724,888	100.638	1,761,165	1,750,000	1,725,083	0	196	0	0	3.250	3.326	FA	23,066	0	07/27/2020	08/01/2050
500255	AT	1	Kohls Corp.....	.....	.....	2 C FE.....	10,373,800	106.990	10,699,000	10,000,000	10,143,279	0	(48,876)	0	0	4.750	4.186	JD	21,111	475,000	11/06/2015	12/15/2023
500255	AU	8	Kohls Corp.....	.....	.....	2 C FE.....	4,998,800	108.625	5,431,250	5,000,000	4,999,392	0	119	0	0	4.250	4.253	JJ	96,806	212,500	07/14/2015	07/17/2025
500255	AW	4	Kohls Corp.....	.....	.....	2 C FE.....	1,799,820	129.782	2,336,076	1,800,000	1,800,004	0	184	0	0	9.500	9.500	MM	21,850	93,100	04/27/2020	05/15/2025
50075N	AW	4	Kraft Foods Inc.....	.....	.....	2 B FE.....	2,445,640	138.600	2,772,000	2,000,000	2,387,036	0	(12,662)	0	0	6.875	5.209	JJ	59,201	137,500	11/03/2015	01/26/2039
50077L	AM	8	KRAFT HEINZ FOODS CO.....	.....	.....	2 A FE.....	5,215,900	118.909	5,945,450	5,000,000	5,201,100	0	(4,308)	0	0	5.200	4.913	JJ	119,889	260,000	03/22/2017	07/15/2045
501044	DG	3	Kroger Co.....	.....	.....	2 A FE.....	9,884,050	126.059	12,605,900	10,000,000	9,891,152	0	2,153	0	0	4.450	4.521	FA	185,417	445,000	07/20/2017	02/01/2047
501044	DK	4	Kroger Co.....	.....	.....	2 A FE.....	5,084,800	130.366	6,518,300	5,000,000	5,080,440	0	(1,540)	0	0	4.650	4.545	JJ	107,208	232,500	01/10/2018	01/15/2048
501044	DM	0	Kroger Co.....	.....	.....	2 B FE.....	4,966,915	145.199	6,896,953	4,750,000	4,961,591	0	(3,466)	0	0	5.400	5.097	JJ	118,275	256,500	04/26/2019	01/15/2049
501797	AL	8	L Brands Inc.....	.....	.....	4 B FE.....	10,985,625	112.437	12,368,070	11,000,000	10,987,445	0	463	0	0	6.875	6.887	MM	126,042	756,250	11/07/2017	11/01/2035
501797	AQ	7	L Brands Inc.....	.....	.....	4 B FE.....	1,258,609	110.562	1,243,823	1,125,000	1,224,811	0	(13,857)	0	0	6.694	4.975	JJ	34,725	75,308	06/18/2018	01/15/2027
502431	AK	5	L3HARRIS TECH INC.....	.....	.....	2 B FE.....	9,959,650	110.288	11,028,800	10,000,000	9,983,752	0	4,367	0	0	3.950	4.001	MM	36,208	395,000	12/11/2014	05/28/2024
50247@	AA	4	LV STADIUM EVENT.....	.....	.....	2 A PL.....	9,750,000	92.170	8,986,575	9,750,000	9,750,000	0	0	0	0	3.360	3.358	JD	910	216,720	06/30/2020	06/30/2045
50540R	AQ	5	Laboratory Corp of Am Holdings.....	.....	.....	2 B FE.....	5,016,030	110.516	5,525,800	5,000,000	5,007,144	0	(1,662)	0	0	3.600	3.561	FA	75,000	180,000	02/13/2015	02/01/2025
50540R	AS	1	Laboratory Corp of Am Holdings.....	.....	.....	2 B FE.....	21,558,618	131.366	26,503,091	20,175,000	21,538,678	0	(35,888)	0	0	4.700	4.230	FA	395,094	948,225	01/03/2020	02/01/2045
50587K	AB	7	LAFARGEHOLCIM FINANCE US.....	.....	.....	2 B FE.....	19,912,987	124.581	24,237,234	19,455,000	19,882,539	0	(9,414)	0	0	4.750	4.599	MS	254,131	924,113	08/04/2017	09/22/2046
512807	AN	8	LAM Research Corp.....	.....	.....	2 G FE.....	7,996,640	112.495	8,999,600	8,000,000	7,998,445	0	336	0	0	3.800	3.805	MS	89,511	304,000	03/05/2015	03/15/2025
512807	AT	5	LAM Research Corp.....	.....	.....	2 G FE.....	8,567,160	144.552	11,564,160	8,000,000	8,553,001	0	(11,160)	0	0	4.875	4.426	MS	114,833	390,000	09/17/2019	03/15/2049
521865	AZ	8	Lear Corp.....	.....	.....	2 B FE.....	21,318,129	123.550	25,821,950	20,900,000	21,312,124	0	(7,012)	0	0	5.250	5.106	MM	140,204	1,097,250	03/17/2020	05/15/2049
521865	BB	0	Lear Corp.....	.....	.....	2 B FE.....	997,740	109.524	1,095,240	1,000,000	998,013	0	273	0	0	3.500	3.525	MM	3,014	26,833	02/20/2020	05/30/2030
524901	AR	6	Legg Mason Inc.....	.....	.....	1 G FE.....	21,736,144	143.711	26,044,745	18,123,000	21,678,617	0	(57,527)	0	0	5.625	4.277	JJ	470,065	509,709	06/30/2020	01/15/2044
526057	BN	3	Lennar Corporation.....	.....	.....	2 C FE.....	467,500	105.722	528,610	500,000	491,817	0	4,042	0	0	4.750	5.685	MM	3,035	23,750	11/25/2013	11/15/2022
527288	BF	0	Leucadia National Corporation.....	.....	.....	2 C FE.....	3,260,420	131.075	3,932,250	3,000,000	3,257,446	0	(2,974)	0	0	6.625	5.930	AO	37,542	99,375	05/27/2020	10/23/2043
52736R	BG	6	Levi Strauss & Co.....	.....	.....	2 B FE.....	5,512,348	102.625	5,740,843	5,594,000	5,556,024	0	7,623	0	0	5.000	5.177	MM	46,617	279,700	07/14/2015	05/01/2025
529043	AC	5	Lexington Realty Trust.....	.....	.....	2 B FE.....	7,360,498	106.559	7,826,759	7,345,000	7,349,558	0	(1,855)	0	0	4.250	4.221	JD	13,874	312,163	05/19/2014	06/15/2023
529043	AD	3	Lexington Realty Trust.....	.....	.....	2 B FE.....	7,592,525	108.886	8,166,450	7,500,000	7,535,520	0	(10,113)	0	0	4.400	4.241	JD	14,667	330,000	08/26/2014	06/15/2024
529043	AE	1	Lexington Realty Trust.....	.....	.....	2 B FE.....	2,976,990	104.257	3,127,710	3,000,000	2,977,688	0	698	0	0	2.700	2.788	MS	27,675	0	08/14/2020	09/15/2030
53079E	AG	9	Liberty Mutual Group.....	.....	.....	2 B FE.....	1,575,000	149.956	3,748,900	2,500,000	1,735,108	0	22,252	0	0	6.500	10.750	MS	47,847	162,500	01/13/2009	03/15/2035
53079E	AV	6	Liberty Mutual Group.....	.....	.....	2 B FE.....	3,953,760	101.859	4,074,360	4,000,000	3,997,589	0	5,623	0	0	5.000	5.149	JD	16,667	200,000	06/01/2011	06/01/2021
53079E	AZ	7	Liberty Mutual Group.....	.....	.....	2 B FE.....	12,484,400	144.553	14,455,300	10,000,000	12,273,862	0	(60,332)	0	0	6.500	4.787	MM	108,333	650,000	04/05/2017	05/01/2042
53079E	BE	3	Liberty Mutual Group.....	.....	.....	2 B FE.....	2,998,020	108.875	3,266,250	3,000,000	2,999,449	0	209	0	0	4.250	4.258	JD	5,667	127,500	10/31/2013	06/15/2023
532457	BR	8	Lilly (Eli) & Co.....	.....	.....	2 F FE.....	2,892,780	127.923	3,837,690	3,000,000	2,897,365	0	2,110	0	0	3.950	4.165	MM	15,142	118,500	10/18/2018	05/15/2047
532457	BT	4	Lilly (Eli) & Co.....	.....	.....	2 F FE.....	5,922,830	131.197	7,871,820	6,000,000	5,925,555	0	1,397	0	0	3.950	4.024	MS	69,783	237,000	03/05/2019	03/15/2049
532457	BU	1	Lilly (Eli) & Co.....	.....	.....	2 F FE.....	11,668,573	138.842	14,231,305	10,250,000	11,645,853	0	(17,866)	0	0	4.150	3.495	MS	125,249	425,375	10/10/2019	03/15/2059
534187	BA	6	Lincoln National Corp.....	.....	.....	2 A FE.....	6,356,700	153.201	7,660,050	5,000,000	6,196,787	0	(35,534)	0	0	7.000	5.053	JD	15,556	350,000	01/11/2016	06/15/2040

E10.29

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
539830	AZ	2	Lockheed Martin.....			1.G FE.....	1,335,320	134.272	1,342,720	1,000,000	1,332,787	0	(2,533)	0	0	4.850	2.734	MS	14,281	0	10/14/2020	09/15/2041
539830	BL	2	Lockheed Martin.....		2	1.G FE.....	18,588,014	140.959	25,080,835	17,793,000	18,601,846	0	(752)	0	0	4.700	4.363	MN	106,857	770,636	10/29/2020	05/15/2046
539830	BN	8	Lockheed Martin.....		2	1.G FE.....	3,950,837	132.374	4,368,342	3,300,000	3,939,384	0	(11,452)	0	0	4.090	3.114	MS	39,741	134,970	01/30/2020	09/15/2052
540424	AR	9	LOEWS CORP.....		2	1.G FE.....	16,501,557	118.641	21,070,642	17,760,000	16,624,503	0	28,531	0	0	4.125	4.584	MN	93,610	732,600	03/10/2017	05/15/2043
540424	AT	5	LOEWS CORP.....		2	1.G FE.....	1,059,140	113.677	1,136,770	1,000,000	1,055,947	0	(3,193)	0	0	3.200	2.510	MN	4,089	16,622	05/27/2020	05/15/2030
543859	AK	8	Lockheed Martin Corp (Loral Corp).....			1.G FE.....	1,244,230	125.210	1,252,100	1,000,000	1,173,735	0	(47,041)	0	0	8.375	3.037	JD	3,722	83,750	06/26/2019	06/15/2024
546676	AV	9	LOUISVILLE GAS & ELEC.....		2	1.F FE.....	2,303,836	129.488	2,402,002	1,855,000	2,300,652	0	(3,184)	0	0	4.650	3.146	MN	11,022	43,129	10/05/2020	11/15/2043
546676	AY	3	LOUISVILLE GAS & ELEC.....		2	1.F FE.....	6,581,097	129.120	6,701,328	5,190,000	6,570,185	0	(10,913)	0	0	4.250	2.855	AO	55,144	106,038	10/15/2020	04/01/2049
548661	CL	9	Lowe's Companies Inc.....			2.A FE.....	4,995,000	133.417	6,670,850	5,000,000	4,996,417	0	136	0	0	5.800	5.807	AO	61,222	290,000	10/03/2006	10/15/2036
548661	CR	6	Lowe's Companies Inc.....			2.A FE.....	4,638,905	139.260	5,995,143	4,305,000	4,610,403	0	(10,334)	0	0	5.800	5.185	AO	52,712	249,690	02/02/2018	04/15/2040
548661	DA	2	Lowe's Companies Inc.....		2	2.A FE.....	5,849,558	127.825	6,462,832	5,056,000	5,777,406	0	(19,863)	0	0	5.000	4.022	MS	74,436	252,800	10/16/2017	09/15/2043
548661	DE	4	Lowe's Companies Inc.....		2	2.A FE.....	900,507	119.903	1,019,176	850,000	897,020	0	(1,233)	0	0	4.250	3.886	MS	10,637	36,125	01/10/2018	09/15/2044
548661	DQ	7	Lowe's Companies Inc.....		2	2.A FE.....	6,964,320	125.187	8,763,090	7,000,000	6,966,908	0	656	0	0	4.050	4.079	MN	45,675	283,500	11/13/2017	05/03/2047
548661	DW	4	Lowe's Companies Inc.....		2	2.A FE.....	4,990,700	150.880	7,544,000	5,000,000	4,990,986	0	286	0	0	5.125	5.137	AO	54,097	141,649	03/24/2020	04/15/2050
548661	DZ	7	Lowe's Companies Inc.....		2	2.A FE.....	999,020	107.023	1,070,230	1,000,000	999,022	0	2	0	0	3.000	3.005	AO	5,750	0	10/07/2020	10/15/2050
552676	AQ	1	MDC HOLDINGS INC.....		2	3.A FE.....	17,490,165	134.242	19,291,918	14,371,000	17,478,872	0	(11,293)	0	0	6.000	4.416	JJ	397,598	67,500	12/07/2020	01/15/2043
552848	AF	0	MGIC Investment Corp.....			3.A FE.....	3,000,000	108.614	3,258,420	3,000,000	3,000,000	0	0	0	0	5.750	5.750	FA	65,167	172,500	08/02/2016	08/15/2023
55305B	AS	0	M/I Homes Inc.....		2	3.C FE.....	595,440	106.167	764,402	720,000	604,209	0	8,769	0	0	4.950	7.965	FA	14,850	18,711	04/07/2020	02/01/2028
55336V	AM	2	MPLX LP.....		2	2.B FE.....	264,463	114.385	285,963	250,000	264,294	0	(168)	0	0	4.500	4.028	AO	2,375	5,625	09/14/2020	04/15/2038
55336V	AT	7	MPLX LP.....		2	2.B FE.....	13,397,820	131.686	16,460,750	12,500,000	13,374,763	0	(14,624)	0	0	5.500	5.027	FA	259,722	687,500	06/20/2019	02/15/2049
55336V	BP	4	MPLX LP.....		2	2.B FE.....	3,329,245	121.111	3,548,552	2,930,000	3,326,281	0	(2,964)	0	0	5.200	4.335	JD	12,697	76,180	08/11/2020	12/01/2047
55336V	BQ	2	MPLX LP.....		2	2.B FE.....	3,496,955	104.917	3,672,095	3,500,000	3,497,050	0	95	0	0	2.650	2.660	FA	34,266	0	08/11/2020	08/15/2030
55448Q	AS	5	Mack-Cali Realty L P.....		2	3.C FE.....	4,889,600	99.007	4,950,350	5,000,000	4,970,427	0	11,796	0	0	3.150	3.412	MN	20,125	157,500	04/29/2013	05/15/2023
55617L	AA	0	MACY'S RETAIL HLDGS LLC.....			4.B FE.....	2,048,731	101.500	2,030,000	2,000,000	2,043,872	0	(4,859)	0	0	6.650	5.944	JJ	56,525	0	07/28/2020	07/15/2024
559080	AG	1	MAGELLAN MIDSTREAM PARTN.....		2	2.A FE.....	4,898,360	128.711	5,148,440	4,000,000	4,888,898	0	(9,462)	0	0	5.150	3.680	AO	43,489	103,000	08/13/2020	10/15/2043
559080	AN	6	MAGELLAN MIDSTREAM PARTN.....		2	2.A FE.....	11,749,525	125.889	13,847,790	11,000,000	11,741,591	0	(6,830)	0	0	4.850	4.413	FA	222,292	388,000	09/01/2020	02/01/2049
559080	AP	1	MAGELLAN MIDSTREAM PARTN.....		2	2.A FE.....	10,582,730	112.924	11,292,400	10,000,000	10,577,689	0	(5,039)	0	0	3.950	3.619	MS	131,667	302,833	08/04/2020	03/01/2050
56081*	AA	2	MLB FACILITY Series I.....			1.G FE.....	10,000,000	106.269	10,626,900	10,000,000	10,000,000	0	0	0	0	4.430	4.431	JD	25,842	443,000	03/11/2019	12/10/2043
56081*	AB	0	MLB FACILITY Dodgers Tranche 1.....			1.G FE.....	1,400,000	97.783	1,368,962	1,400,000	1,400,000	0	0	0	0	3.640	3.640	JD	2,973	50,960	07/10/2019	12/10/2043
56081*	AC	8	MLB FACILITY Rangers Tranche 3.....			1.G FE.....	4,000,000	97.457	3,898,280	4,000,000	4,000,000	0	0	0	0	3.610	3.610	JD	8,423	144,400	07/10/2019	12/10/2044
56081*	AD	6	MLB FACILITY.....			1.G FE.....	2,600,000	92.982	2,417,532	2,600,000	2,600,000	0	0	0	0	3.640	3.640	JD	5,521	94,640	10/10/2019	12/10/2043
564759	QB	7	Manufacturers & Traders Tr.....			1.G FE.....	5,000,000	100.030	5,001,500	5,000,000	5,000,000	0	0	0	0	0.872	0.000	MJSD	3,754	84,101	11/28/2006	12/01/2021
565849	AE	6	Marathon Oil Corp.....			2.C FE.....	8,828,129	123.536	10,008,887	8,102,000	8,786,942	0	(30,614)	0	0	6.600	5.744	AO	133,683	534,732	03/10/2020	10/01/2037
565849	AM	8	Marathon Oil Corp.....		2	2.C FE.....	7,828,160	114.694	8,028,580	7,000,000	7,805,680	0	(18,702)	0	0	5.200	4.416	JD	25,842	364,000	10/25/2019	06/01/2045
56585A	AD	4	MARATHON PETROLEUM CORP.....			2.B FE.....	5,426,350	100.711	5,035,550	5,000,000	5,008,690	0	(52,547)	0	0	5.125	4.037	MS	85,417	256,250	08/19/2011	03/01/2021
56585A	AF	9	MARATHON PETROLEUM CORP.....			2.B FE.....	991,550	134.264	1,342,640	1,000,000	992,903	0	166	0	0	6.500	6.564	MS	21,667	65,000	01/27/2011	03/01/2041
56585A	AG	7	MARATHON PETROLEUM CORP.....		2	2.B FE.....	4,982,050	109.218	5,460,900	5,000,000	4,992,624	0	1,832	0	0	3.625	3.668	MS	53,368	181,250	09/02/2014	09/15/2024
56585A	AH	5	MARATHON PETROLEUM CORP.....		2	2.B FE.....	2,179,862	114.773	2,469,915	2,152,000	2,182,130	0	644	0	0	4.750	4.636	MS	30,098	54,720	09/14/2020	09/15/2044
56585A	AJ	1	MARATHON PETROLEUM CORP.....		2	2.B FE.....	2,354,500	113.344	2,833,600	2,500,000	2,357,372	0	1,486	0	0	5.000	5.368	MS	36,806	125,000	02/07/2019	09/15/2054

E10.30

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56585A	AM	4	MARATHON PETROLEUM CORP.....			2.B FE.....	5,870,806	123.712	5,931,990	4,795,000	5,850,570	0	(20,236)	0	0	5.850	4.375	JD	12,467	280,508	02/19/2020	12/15/2045
56585A	BB	7	MARATHON PETROLEUM CORP.....			2.B FE.....	1,473,994	101.740	1,526,100	1,500,000	1,483,717	0	4,472	0	0	5.125	5.495	AO	19,219	76,875	10/02/2018	04/01/2024
570535	AP	9	Markel Corp.....			2.B FE.....	1,959,688	124.526	2,088,301	1,677,000	1,955,848	0	(3,840)	0	0	5.000	3.876	MS	21,195	41,925	07/10/2020	03/30/2043
570535	AQ	7	Markel Corp.....			2.B FE.....	3,913,510	134.854	4,672,691	3,465,000	3,902,721	0	(9,546)	0	0	5.000	4.185	AO	41,388	173,250	11/07/2019	04/05/2046
570535	AT	1	Markel Corp.....			2.B FE.....	13,442,751	138.059	15,966,523	11,565,000	13,424,281	0	(18,587)	0	0	5.000	4.013	MN	65,856	364,125	09/10/2020	05/20/2049
570535	AV	6	Markel Corp.....			2.B FE.....	14,217,460	126.851	17,759,140	14,000,000	14,215,657	0	(1,908)	0	0	4.150	4.058	MS	167,844	498,000	06/09/2020	09/17/2050
571676	AE	5	MARS INC.....			1.F FE.....	6,022,965	119.240	7,154,400	6,000,000	6,022,019	0	(582)	0	0	3.950	3.925	AO	59,250	237,000	04/12/2019	04/01/2044
571676	AF	2	MARS INC.....			1.F FE.....	1,233,610	127.432	1,274,320	1,000,000	1,232,508	0	(1,102)	0	0	3.950	2.747	AO	9,875	0	10/19/2020	04/01/2049
571676	AG	0	MARS INC.....			1.F FE.....	5,453,937	132.378	6,182,053	4,670,000	5,441,448	0	(12,346)	0	0	4.125	3.296	AO	48,159	192,638	01/24/2020	04/01/2054
571676	AH	8	MARS INC.....			1.F FE.....	5,729,400	133.053	6,652,650	5,000,000	5,718,611	0	(9,006)	0	0	4.200	3.510	AO	52,500	210,000	10/16/2019	04/01/2059
571748	AX	0	Marsh & McLennan.....			2.A FE.....	4,980,850	111.016	5,550,800	5,000,000	4,991,509	0	1,853	0	0	3.500	3.544	MS	53,958	175,000	09/03/2014	03/10/2025
571748	AZ	5	Marsh & McLennan.....			2.A FE.....	5,064,800	113.592	5,679,600	5,000,000	5,035,076	0	(6,230)	0	0	3.750	3.597	MS	55,729	187,500	10/28/2015	03/14/2026
571748	BC	5	Marsh & McLennan.....			2.A FE.....	14,203,875	132.721	17,585,533	13,250,000	14,144,109	0	(20,023)	0	0	4.350	3.929	JJ	241,757	576,375	02/06/2018	01/30/2047
571903	AV	5	Marriott International.....			2.C FE.....	4,979,800	103.285	5,164,250	5,000,000	4,995,211	0	2,149	0	0	3.125	3.172	FA	59,028	156,250	12/05/2012	02/15/2023
571903	BE	2	Marriott International.....			2.C FE.....	5,962,740	117.422	7,045,320	6,000,000	5,964,597	0	1,857	0	0	4.625	4.703	JD	12,333	149,542	05/28/2020	06/15/2030
571903	BF	9	Marriott International.....			2.C FE.....	4,219,315	109.606	4,658,255	4,250,000	4,220,129	0	814	0	0	3.500	3.573	AO	56,608	0	08/12/2020	10/15/2032
573284	AU	0	Martin Marietta Materials.....			2.B FE.....	1,277,595	119.714	1,795,710	1,500,000	1,284,007	0	3,584	0	0	4.250	5.255	JD	2,833	63,750	03/13/2019	12/15/2047
574599	BH	8	Masco Corp.....			2.C FE.....	2,000,000	106.504	2,130,080	2,000,000	2,000,000	0	0	0	0	5.950	5.950	MS	35,039	119,000	03/05/2012	03/15/2022
574599	BM	7	Masco Corp.....			2.C FE.....	6,972,979	125.624	8,431,883	6,712,000	6,970,030	0	(2,925)	0	0	4.500	4.253	MN	38,594	162,270	06/10/2020	05/15/2047
575634	AS	9	Massachusetts Elec Co.....			1.G FE.....	17,144,701	148.636	20,526,632	13,810,000	16,791,362	0	(101,686)	0	0	5.900	4.228	MN	104,112	814,790	04/25/2017	11/15/2039
57636Q	AK	0	Mastercard Inc.....			1.E FE.....	6,008,670	129.421	7,765,260	6,000,000	6,007,216	0	(314)	0	0	3.950	3.940	FA	82,292	237,000	10/04/2018	02/26/2048
57636Q	AL	8	Mastercard Inc.....			1.E FE.....	4,992,750	124.239	6,211,950	5,000,000	4,992,973	0	139	0	0	3.650	3.658	JD	15,208	182,500	05/28/2019	06/01/2049
577081	AY	8	Mattel Inc.....			4.C FE.....	5,240,180	101.364	5,575,020	5,500,000	5,414,382	0	36,629	0	0	3.150	3.895	MS	51,013	173,250	11/05/2015	03/15/2023
57772K	AB	7	Maxim Integrated Products Inc.....			2.A FE.....	4,943,950	105.329	5,266,450	5,000,000	4,985,928	0	6,057	0	0	3.375	3.509	MS	49,688	168,750	03/11/2013	03/15/2023
577778	AZ	6	Macy's Retail Holdings Inc.....			4.B FE.....	2,520,275	100.500	2,512,500	2,500,000	2,512,488	0	(2,312)	0	0	7.600	7.465	JD	15,833	190,000	01/25/2017	06/01/2025
579780	AK	3	McCormick & Co.....			2.B FE.....	2,977,890	108.798	3,263,940	3,000,000	2,988,356	0	2,169	0	0	3.250	3.337	MN	12,458	97,500	11/03/2015	11/15/2025
580135	BY	6	McDonalds Corp.....			2.A FE.....	18,099,000	128.584	19,287,600	15,000,000	16,975,192	0	(237,485)	0	0	6.375	4.190	JJ	459,531	956,250	11/03/2015	01/08/2028
58013M	EH	3	McDonalds Corp.....			2.A FE.....	737,823	144.632	752,086	520,000	737,036	0	(787)	0	0	5.700	2.754	FA	12,350	0	11/25/2020	02/01/2039
58013M	FA	7	McDonalds Corp.....			2.A FE.....	4,070,280	136.557	5,462,280	4,000,000	4,067,748	0	(1,445)	0	0	4.875	4.757	JD	11,917	195,000	01/18/2019	12/09/2045
58013M	FK	5	McDonalds Corp.....			2.A FE.....	2,979,240	117.574	3,527,220	3,000,000	2,979,867	0	492	0	0	3.625	3.663	MS	36,250	114,490	11/07/2019	09/01/2049
581557	BC	8	McKesson Corp.....			2.B FE.....	4,171,980	126.187	5,047,480	4,000,000	4,165,503	0	(4,190)	0	0	4.883	4.585	MS	57,511	195,320	07/30/2019	03/15/2044
582839	AG	1	Mead Johnson Nutrition C.....			1.G FE.....	18,975,686	133.165	23,716,687	17,810,000	18,885,954	0	(28,353)	0	0	4.600	4.183	JD	68,272	819,260	10/18/2017	06/01/2044
582839	AH	9	Mead Johnson Nutrition C.....			1.G FE.....	6,997,060	115.406	8,078,420	7,000,000	6,998,478	0	277	0	0	4.125	4.130	MN	36,896	288,750	10/29/2015	11/15/2025
583491	AB	1	LEONARDO US HOLDINGS INC.....			3.A FE.....	3,590,649	129.125	3,611,626	2,797,000	3,526,175	0	(23,020)	0	0	7.375	5.172	JJ	95,117	206,279	01/18/2018	07/15/2039
583491	AC	9	LEONARDO US HOLDINGS INC.....			3.A FE.....	1,960,585	119.000	1,973,020	1,658,000	1,936,250	0	(8,703)	0	0	6.250	4.886	JJ	47,783	103,625	01/24/2018	01/15/2040
586054	AC	2	MEMORIAL SLOAN-KETTERING.....			1.D FE.....	8,311,520	134.037	10,722,960	8,000,000	8,294,870	0	(3,918)	0	0	4.200	4.002	JJ	168,000	336,000	04/27/2016	07/01/2055
589331	AQ	0	Merck & Co Inc.....			1.E FE.....	516,915	149.016	745,080	500,000	513,408	0	(405)	0	0	5.850	5.615	JD	81	29,250	07/09/2009	06/30/2039
58933Y	AT	2	Merck & Co Inc.....			1.E FE.....	4,703,560	125.040	6,252,000	5,000,000	4,718,553	0	6,772	0	0	3.700	4.069	FA	72,458	185,000	10/03/2018	02/10/2045
58933Y	AW	5	Merck & Co Inc.....			1.E FE.....	1,973,820	131.989	2,639,780	2,000,000	1,974,668	0	474	0	0	4.000	4.076	MS	25,333	80,000	03/05/2019	03/07/2049
59156R	BG	2	MetLife Inc.....			1.G FE.....	10,123,018	142.271	12,694,841	8,923,000	10,024,708	0	(28,925)	0	0	4.875	4.042	MN	58,000	434,996	06/16/2017	11/13/2043

E10.31

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59156R	BN	7				1.G FE	1,942,880	128.220	2,564,400	2,000,000	1,947,327	0	1,237	0	0	4.050	4.225	MS	27,000	81,000	03/22/2017	03/01/2045
59156R	BQ	0			2	1.G FE	4,999,600	113.307	5,665,350	5,000,000	4,999,788	0	39	0	0	3.600	3.601	MN	24,000	180,000	11/09/2015	11/13/2025
59156R	BR	8			2	1.G FE	8,243,150	138.053	11,044,240	8,000,000	8,235,375	0	(5,419)	0	0	4.600	4.401	MN	49,067	368,000	04/29/2019	05/13/2046
59217G	AQ	2				1.D FE	4,994,650	104.545	5,227,250	5,000,000	4,999,200	0	602	0	0	3.875	3.888	AO	43,056	193,750	04/04/2012	04/11/2022
592239	AL	1				3.A FE	12,950,286	88.179	11,666,082	13,230,000	13,003,961	0	14,303	0	0	4.349	4.538	AO	143,843	575,373	01/19/2017	10/01/2032
594918	AD	6				1.B FE	14,967,900	151.124	22,668,600	15,000,000	14,975,314	0	784	0	0	5.200	5.214	JD	65,000	780,000	05/11/2009	06/01/2039
594918	BL	7			2	1.A FE	6,724,940	142.360	8,541,600	6,000,000	6,656,076	0	(16,356)	0	0	4.450	3.759	MN	43,017	267,000	11/14/2016	11/03/2045
594918	CB	8			2	1.A FE	7,143,986	147.763	9,972,525	6,749,000	7,132,762	0	(4,634)	0	0	4.500	4.191	FA	122,326	303,705	10/03/2018	02/06/2057
595112	BN	2			2	2.C FE	8,119,615	125.192	10,015,360	8,000,000	8,102,372	0	(10,395)	0	0	5.327	5.127	FA	171,648	426,160	04/29/2019	02/06/2029
595112	BQ	5			2	2.C FE	12,831,940	122.841	14,495,238	11,800,000	12,752,305	0	(79,599)	0	0	4.663	3.588	FA	207,866	379,957	04/06/2020	02/15/2030
59523U	AL	1			2	2.A FE	9,887,300	109.018	10,901,800	10,000,000	9,956,126	0	11,658	0	0	3.750	3.887	JD	16,667	375,000	06/10/2014	06/15/2024
59524E	AC	6				2.B FE	18,310,884	113.640	20,581,373	18,111,029	18,293,933	0	(4,290)	0	0	5.300	5.209	FA	399,952	959,885	11/03/2016	08/01/2050
595620	AV	7			2	1.E FE	2,983,080	115.157	3,454,710	3,000,000	2,983,489	0	338	0	0	3.150	3.179	AO	19,950	94,500	10/01/2019	04/15/2050
59562V	AP	2				1.G FE	3,263,358	145.191	3,600,737	2,480,000	3,143,994	0	(28,959)	0	0	5.950	3.747	MN	18,855	147,560	08/05/2016	05/15/2037
59562V	AR	8				1.G FE	6,956,500	143.963	7,198,150	5,000,000	6,667,608	0	(70,600)	0	0	6.500	3.787	MS	95,694	325,000	08/17/2016	09/15/2037
59562V	BD	8			2	1.G FE	9,208,761	137.804	11,579,670	8,403,000	9,134,135	0	(18,927)	0	0	5.150	4.524	MN	55,296	432,755	09/20/2017	11/15/2043
59833C	AC	6			2	2.B FE	16,026,429	104.918	16,548,716	15,773,000	15,994,453	0	(23,057)	0	0	4.625	4.411	AO	182,375	683,251	07/28/2020	04/01/2029
60040#	AA	0				1.G PL	1,195,594	112.144	1,340,787	1,195,594	1,195,594	0	0	0	0	5.330	5.366	MJSD	177	63,725	08/26/2010	06/30/2027
60040#	AB	8				1.G PL	2,093,040	120.045	2,512,590	2,093,040	2,093,040	0	0	0	0	6.000	6.045	MJSD	349	125,582	08/26/2010	06/30/2032
608190	AJ	3			2	2.A FE	999,420	106.269	1,062,690	1,000,000	999,861	0	63	0	0	3.850	3.857	FA	16,042	38,500	01/29/2013	02/01/2023
60871R	AD	2				2.C FE	13,044,340	125.329	15,039,480	12,000,000	12,994,514	0	(26,565)	0	0	5.000	4.394	MN	100,000	600,000	02/10/2020	05/01/2042
60871R	AH	3			2	2.C FE	9,730,930	114.750	11,475,000	10,000,000	9,751,916	0	5,174	0	0	4.200	4.360	JJ	193,667	399,000	02/19/2020	07/15/2046
61237W	AC	0			2	1.A	3,090,000	110.900	3,426,810	3,090,000	3,090,000	0	0	0	0	2.895	2.895	AO	17,643	89,456	05/04/2016	04/30/2032
61237W	AG	1				2.C FE	5,000,000	109.533	5,476,650	5,000,000	5,000,000	0	0	0	0	4.287	4.287	MS	71,450	113,725	02/06/2020	09/01/2050
615369	AC	9				2.A FE	9,258,052	112.634	10,212,525	9,067,000	9,136,014	0	(20,260)	0	0	4.875	4.609	FA	166,984	442,016	03/19/2014	02/15/2024
617446	8G	7			2	1.F FE	2,170,320	121.941	2,438,820	2,000,000	2,142,681	0	(19,530)	0	0	4.431	3.267	JJ	38,894	88,620	06/14/2019	01/23/2030
617446	HD	4				2.A FE	4,068,240	154.289	4,628,670	3,000,000	3,863,152	0	(59,657)	0	0	7.250	4.041	AO	54,375	217,500	05/11/2017	04/01/2032
61746B	EF	9				2.A FE	3,992,640	114.831	4,593,240	4,000,000	3,995,263	0	688	0	0	3.625	3.647	JJ	64,847	145,000	02/28/2017	01/20/2027
61746B	EG	7				2.A FE	13,462,500	136.257	17,713,410	13,000,000	13,451,011	0	(10,692)	0	0	4.375	4.147	JJ	251,198	568,750	09/11/2019	01/22/2047
61945C	AD	5			2	2.C FE	1,329,020	124.540	1,743,560	1,400,000	1,331,603	0	2,583	0	0	5.450	6.000	MN	9,749	76,300	04/08/2020	11/15/2033
61945C	AE	3			2	2.C FE	4,490,200	129.710	5,707,240	4,400,000	4,489,110	0	(1,090)	0	0	5.625	5.467	MN	31,625	123,750	05/26/2020	11/15/2043
61980A	AD	5				2.B FE	6,428,608	124.365	6,703,274	5,390,000	6,343,957	0	(17,892)	0	0	6.850	5.356	JJ	170,249	205,500	11/13/2020	01/15/2040
620076	AH	2				2.C FE	7,909,410	120.508	8,797,084	7,300,000	7,501,786	0	(38,555)	0	0	7.500	6.759	MN	69,958	547,500	07/22/2020	05/15/2025
620076	BC	2				2.C FE	5,858,190	105.717	6,343,020	6,000,000	5,961,611	0	16,730	0	0	3.500	3.811	MS	70,000	210,000	05/07/2014	03/01/2023
62548L	AA	0			2	1.D FE	2,993,310	103.987	3,119,610	3,000,000	2,993,362	0	52	0	0	2.803	2.814	FA	31,767	0	11/18/2020	08/15/2050
62819#	AA	5				2.C PL	11,127,641	109.725	12,209,804	11,127,641	11,127,641	0	0	0	0	5.150	5.147	MN	49,348	573,073	09/14/2012	11/30/2035
628530	AV	9				2.C FE	2,993,790	105.032	3,150,960	3,000,000	2,998,593	0	658	0	0	3.125	3.149	JJ	43,229	93,750	12/12/2012	01/15/2023
628530	BD	8				2.C FE	1,992,240	109.446	2,188,920	2,000,000	1,997,398	0	824	0	0	4.200	4.248	MN	7,467	84,000	11/19/2013	11/29/2023
628530	BJ	5			2	2.C FE	5,345,820	131.979	5,279,160	4,000,000	5,333,964	0	(11,856)	0	0	5.200	3.312	AO	43,911	104,000	08/11/2020	04/15/2048
62927#	AF	3				1.E FE	3,761,122	103.782	3,903,367	3,761,122	3,761,122	0	0	0	0	3.480	3.480	AO	27,632	130,887	08/31/2015	04/15/2031

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62927#	AG	1	NFL VENTURES Ser 2015-A Tranche D No RD-			1.E FE	3,246,879	104.297	3,386,397	3,246,879	3,246,879	0	0	0	0	3.570	3.570	AO	24,471	115,914	08/31/2015	04/15/2032
62927@	AG	3	NHL Series 7			2.B PL	3,000,000	97.788	2,933,640	3,000,000	3,000,000	0	0	0	0	3.290	3.304	MJSD	4,935	32,626	08/13/2020	08/13/2030
62927@	AH	1	NHL Series 8			2.B PL	1,000,000	96.377	963,770	1,000,000	1,000,000	0	0	0	0	3.390	3.405	MJSD	1,695	11,206	08/13/2020	08/13/2032
62944T	AE	5	NVR Inc			2.A FE	9,982,700	105.235	10,523,500	10,000,000	9,996,573	0	1,914	0	0	3.950	3.971	MS	116,306	395,000	09/05/2012	09/15/2022
631005	BC	8	NARRAGANSETT ELECTRIC			1.G FE	2,570,406	137.870	2,840,122	2,060,000	2,519,552	0	(15,747)	0	0	5.638	3.967	MS	34,198	116,143	08/08/2017	03/15/2040
631005	BJ	3	NARRAGANSETT ELECTRIC			1.G FE	368,835	113.487	408,553	360,000	368,267	0	(569)	0	0	3.395	3.095	AO	2,784	6,111	04/16/2020	04/09/2030
636180	BM	2	National Fuel Gas Co			2.C FE	9,968,600	112.291	11,229,100	10,000,000	9,984,012	0	3,047	0	0	5.200	5.240	JJ	239,778	520,000	06/22/2015	07/15/2025
636180	BP	5	National Fuel Gas Co			2.C FE	4,927,250	107.440	5,372,000	5,000,000	4,939,707	0	6,345	0	0	4.750	4.941	MS	79,167	237,500	01/15/2019	09/01/2028
63618E	AR	2	National Fuel Gas Co			2.C FE	6,088,200	118.727	5,936,350	5,000,000	5,354,852	0	(68,426)	0	0	7.375	5.555	FA	153,646	368,750	07/06/2005	06/13/2025
637071	AJ	0	National Oilwell Varco Inc			2.A FE	2,645,279	102.499	2,929,421	2,858,000	2,794,635	0	31,341	0	0	2.600	3.812	JD	6,192	74,308	11/04/2015	12/01/2022
637417	AG	1	Natl Retail Properties			2.A FE	5,011,700	108.862	5,443,100	5,000,000	5,004,519	0	(1,234)	0	0	3.900	3.871	JD	8,667	195,000	05/07/2014	06/15/2024
638612	AK	7	Nationwide Financial Services			2.A FE	4,971,000	101.088	5,054,400	5,000,000	4,999,152	0	3,611	0	0	5.375	5.451	MS	71,667	268,750	03/22/2011	03/25/2021
638612	AL	5	Nationwide Financial Services			2.A FE	16,308,853	121.152	17,912,323	14,785,000	16,201,307	0	(32,329)	0	0	5.300	4.630	MN	93,597	783,605	07/25/2017	11/18/2044
638612	AM	3	Nationwide Financial Services			1.F FE	7,463,100	111.571	8,367,825	7,500,000	7,463,910	0	736	0	0	3.900	3.928	MN	25,188	299,813	11/14/2019	11/30/2049
63906#	AD	1	Natwest Sec Inc			1.G FE	1,000,000	106.058	1,060,580	1,000,000	1,000,000	0	0	0	0	3.140	3.140	AO	5,844	31,400	10/03/2019	10/24/2024
64079*	AB	8	Neptune Regional Transmission			1.F PL	2,080,166	117.689	2,448,127	2,080,166	2,080,166	0	0	0	0	6.210	6.258	MJSD	359	129,178	01/31/2008	06/30/2027
641062	AN	4	NESTLE HOLDINGS INC			1.D FE	20,319,940	133.064	26,612,800	20,000,000	20,316,011	0	(8,733)	0	0	4.000	3.894	MS	215,556	800,000	10/16/2019	09/24/2048
641423	BZ	0	Nevada Pwr Co Nv			1.F FE	602,100	132.753	597,389	450,000	600,184	0	(1,916)	0	0	5.375	3.063	MS	7,122	12,094	08/31/2020	09/15/2040
641423	CA	4	Nevada Pwr Co Nv			1.F FE	3,369,494	135.042	3,716,356	2,752,000	3,313,661	0	(18,329)	0	0	5.450	3.957	MN	19,165	149,984	10/24/2017	05/15/2041
645869	E*	5	NJ Natl Gas Co Series A No. RA-9			1.E	5,000,000	107.250	5,362,500	5,000,000	5,000,000	0	0	0	0	2.820	2.820	AO	29,767	141,000	04/15/2015	04/15/2025
645869	H@	0	NJ Natural Gas			1.E	1,000,000	96.166	961,660	1,000,000	1,000,000	0	0	0	0	2.970	2.970	MS	9,900	0	09/01/2020	09/01/2060
64758#	AA	4	NEW ORGANIC			2.A FE	3,178,656	40.001	3,178,736	7,946,641	3,178,656	0	0	0	0	6.750	26.421	MON	0	0	09/28/2017	09/15/2038
64760@	AA	2	NEW ORLEANS ENY			1.G	9,120,580	112.670	10,276,157	9,120,580	9,120,580	0	0	0	0	4.270	4.308	MON	17,309	389,449	06/29/2017	08/15/2032
64761*	AA	3	NEW ORLEANS			1.G	4,584,158	110.000	5,042,574	4,584,158	4,584,158	0	0	0	0	4.467	4.509	MON	9,101	204,774	03/14/2018	03/15/2033
649322	AD	6	NY & PRESBYTERIAN HOSPIT			1.C FE	11,410,450	131.115	15,078,225	11,500,000	11,415,079	0	1,002	0	0	4.063	4.102	FA	194,685	467,245	11/09/2016	08/01/2056
649322	AE	4	NY & PRESBYTERIAN HOSPIT			1.C FE	1,999,880	128.666	2,573,320	2,000,000	1,999,999	0	0	0	0	4.763	4.763	FA	39,692	95,260	06/21/2016	08/01/2116
649840	CR	4	New York St Elec & Gas Corp			1.G FE	6,630,739	108.144	6,780,629	6,270,000	6,629,185	0	(1,553)	0	0	3.300	2.997	MS	60,924	0	10/21/2020	09/15/2049
651229	AX	4	Newell Rubbermaid Inc			3.B FE	6,193,930	121.750	6,226,295	5,114,000	6,191,761	0	(2,169)	0	0	5.875	3.972	AO	75,112	0	12/16/2020	04/01/2036
651290	AQ	1	Newfield Exploration Co			3.A FE	4,132,188	107.409	4,296,360	4,000,000	4,048,255	0	(12,336)	0	0	5.625	5.242	JJ	112,500	225,000	05/03/2013	07/01/2024
651587	AF	4	NewMarket Corp			2.B FE	19,544,440	106.252	20,187,880	19,000,000	19,126,218	0	(61,205)	0	0	4.100	3.744	JD	34,622	779,000	05/23/2013	12/15/2022
651639	AM	8	Newmont Mining Corporation			2.A FE	3,906,254	152.130	5,111,568	3,360,000	3,860,675	0	(15,930)	0	0	6.250	5.006	AO	52,500	210,000	01/16/2020	10/01/2039
651639	AP	1	Newmont Mining Corporation			2.A FE	384,919	136.261	389,706	286,000	384,122	0	(797)	0	0	4.875	2.700	MS	4,105	0	10/20/2020	03/15/2042
651639	AV	8	Newmont Mining Corporation			2.A FE	12,200,971	142.063	16,381,285	11,531,000	12,177,079	0	(14,808)	0	0	5.450	5.035	JD	38,405	628,440	04/30/2019	06/09/2044
651639	AX	4	Newmont Mining Corporation			2.A FE	991,760	109.311	1,093,110	1,000,000	992,702	0	733	0	0	2.800	2.895	AO	7,000	29,167	09/05/2019	10/01/2029
65343H	AA	9	NEXSTAR BROADCASTING INC			4.C FE	1,060,000	107.281	1,072,810	1,000,000	1,051,519	0	(8,481)	0	0	5.625	4.361	JJ	25,938	28,125	02/25/2020	07/15/2027
65364U	AB	2	NIAGARA MOHAWK POWER			1.G FE	5,000,000	104.254	5,212,700	5,000,000	5,000,000	0	0	0	0	2.721	2.721	MN	12,471	136,050	11/20/2012	11/28/2022
654106	AE	3	Nike Inc			1.E FE	2,789,537	129.807	3,691,711	2,844,000	2,794,084	0	1,161	0	0	3.875	3.987	MN	18,368	110,205	11/17/2016	11/01/2045
65473P	AJ	4	NISOURCE INC			2.B FE	249,078	115.838	289,595	250,000	249,137	0	60	0	0	3.600	3.644	MN	1,500	4,950	04/07/2020	05/01/2030
65473P	AL	9	NISOURCE INC			2.B FE	499,620	99.622	498,110	500,000	499,632	0	12	0	0	1.700	1.708	FA	3,140	0	08/12/2020	02/15/2031

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SCHEDULE D - PART 1

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

1	2			6			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For Foreign Bond CHAR	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized					Total Foreign Exchange Change in B/A.C.V.	Rate of														Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
655044	AE	5	Noble Energy Inc.....	2	2.C FE.....	7,347,563	152.202	7,456,376	4,899,000	7,341,208	0	(6,354)	0	0	6.000	2.712	MS	97,980	0	12/04/2020	03/01/2041		
655044	AG	0	Noble Energy Inc.....	2	2.C FE.....	2,033,715	143.654	2,078,673	1,447,000	2,032,465	0	(1,251)	0	0	5.250	2.803	MN	9,707	0	12/04/2020	11/15/2043		
655664	AH	3	Nordstrom Inc.....	3	3.B FE.....	5,106,120	113.769	4,550,760	4,000,000	4,593,337	0	(68,443)	0	0	6.950	4.514	MS	81,856	278,000	02/07/2012	03/15/2028		
655664	AP	5	Nordstrom Inc.....	2	3.A FE.....	5,152,750	101.171	5,058,550	5,000,000	5,010,087	0	(17,969)	0	0	4.000	3.624	AO	42,222	200,000	10/27/2011	10/15/2021		
655664	AR	1	Nordstrom Inc.....	2	3.A FE.....	5,997,840	93.894	5,633,640	6,000,000	5,998,367	0	37	0	0	5.000	5.002	JJ	138,333	300,000	11/17/2016	01/15/2044		
655844	BR	8	Norfolk & Southn Corp.....	2	2.A FE.....	9,932,700	132.764	13,276,400	10,000,000	9,939,996	0	1,240	0	0	4.650	4.691	JJ	214,417	465,000	10/29/2015	01/15/2046		
662352	AB	9	NORTH SHORE LONG ISLAND.....	1	1.G FE.....	14,743,182	142.878	16,831,028	11,780,000	14,457,881	0	(66,122)	0	0	6.150	4.538	MN	120,745	724,470	12/09/2016	11/01/2043		
665228	J*	4	Northern Ill Gas Co.....	1	1.D FE.....	4,500,000	102.000	4,576,140	4,500,000	4,500,000	0	0	0	0	2.870	2.870	MN	19,731	0	11/06/2020	11/06/2060		
665772	CR	8	Northern Sts Pwr Co MN.....	2	1.E FE.....	4,903,550	112.990	5,649,500	5,000,000	4,906,128	0	1,987	0	0	2.900	2.997	MS	48,333	141,375	09/03/2019	03/01/2050		
665789	AW	3	NORTHERN STATES PWR-WISC.....	1	1.F FE.....	5,757,005	148.078	6,315,527	4,265,000	5,600,631	0	(51,804)	0	0	6.375	3.904	MS	90,631	271,894	11/13/2017	09/01/2038		
665789	AX	1	NORTHERN STATES PWR-WISC.....	2	1.F FE.....	232,352	115.794	243,167	210,000	232,202	0	(151)	0	0	3.700	3.022	AO	1,943	0	10/15/2020	10/01/2042		
665789	AZ	6	NORTHERN STATES PWR-WISC.....	2	1.E FE.....	3,989,280	121.733	4,869,320	4,000,000	3,989,902	0	214	0	0	3.750	3.765	JD	12,500	150,000	11/27/2017	12/01/2047		
665789	BA	0	NORTHERN STATES PWR-WISC.....	2	1.E FE.....	1,902,919	126.802	1,890,618	1,491,000	1,902,419	0	(499)	0	0	4.200	2.751	MS	20,874	0	12/10/2020	09/01/2048		
665859	AP	9	Northern Trust Corp.....	1	1.F FE.....	3,060,510	115.519	3,465,570	3,000,000	3,028,496	0	(5,300)	0	0	3.950	3.733	AO	20,079	118,500	04/14/2014	10/30/2025		
665859	AS	3	Northern Trust Corp.....	2	1.F FE.....	2,987,400	109.702	3,291,060	3,000,000	2,987,400	0	0	0	0	3.375	2.839	MN	14,906	101,250	05/11/2017	05/08/2032		
666807	BE	1	Northrop Grumman Corp.....	2	2.B FE.....	2,318,200	100.620	2,515,500	2,500,000	2,495,506	0	21,886	0	0	3.500	4.411	MS	25,764	87,500	03/31/2011	03/15/2021		
668074	AU	1	Northwestern Corp.....	2	1.G FE.....	1,432,086	121.016	1,373,532	1,135,000	1,428,474	0	(3,612)	0	0	4.176	2.680	MN	6,056	23,699	08/04/2020	11/15/2044		
668074	G#	8	Northwestern Corp.....	1	1.G FE.....	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	0	3.980	3.980	MS	114,978	398,000	09/17/2019	09/17/2049		
66989H	AH	1	NOVARTIS CAPITAL CORP.....	1	1.D FE.....	3,307,740	137.916	4,137,480	3,000,000	3,294,660	0	(7,776)	0	0	4.400	3.764	MN	20,167	132,000	04/11/2019	05/06/2044		
67020Y	AQ	3	Nuance Communications Inc.....	2	3.C FE.....	2,679,750	105.999	2,861,973	2,700,000	2,686,572	0	1,846	0	0	5.625	5.725	JD	6,750	151,875	01/12/2017	12/15/2026		
67021C	AJ	6	NSTAR ELECTRIC CO.....	2	1.F FE.....	5,250,000	131.149	6,557,450	5,000,000	5,222,292	0	(5,873)	0	0	4.400	4.097	MS	73,333	220,000	10/23/2015	03/01/2044		
670346	AQ	8	Nucor Corporation.....	2	2.A FE.....	1,795,661	132.727	1,996,214	1,504,000	1,790,112	0	(5,549)	0	0	4.400	3.323	MN	11,029	66,176	03/02/2020	05/01/2048		
67066G	AH	7	NVIDIA Corp.....	2	1.F FE.....	16,706,147	121.547	17,365,420	14,287,000	16,689,969	0	(16,178)	0	0	3.500	2.659	AO	125,011	233,814	09/29/2020	04/01/2050		
67079B	AE	0	NUTRITION & BIOSCIENCES.....	2	2.B FE.....	704,280	107.463	752,241	700,000	704,242	0	(37)	0	0	3.268	3.225	MN	6,672	0	09/21/2020	11/15/2040		
67079B	AF	7	NUTRITION & BIOSCIENCES.....	2	2.B FE.....	4,999,550	108.632	5,431,600	5,000,000	4,999,624	0	74	0	0	3.468	3.468	JD	50,575	0	09/09/2020	12/01/2050		
67085K	AA	0	OFFUTT AFB AMERICA FIRST.....	1	1.G FE.....	1,465,932	125.330	1,735,123	1,384,444	1,459,963	0	(1,792)	0	0	5.460	4.983	MS	25,197	75,591	07/27/2017	09/01/2050		
674599	CG	8	Occidental Pete Corp.....	2	3.C FE.....	8,976,780	96.721	8,704,890	9,000,000	8,988,603	0	2,325	0	0	3.500	3.531	JD	14,000	315,000	06/18/2015	06/15/2025		
674599	CL	7	Occidental Pete Corp.....	2	3.C FE.....	2,938,770	81.932	2,457,960	3,000,000	2,941,019	0	1,219	0	0	4.100	4.225	FA	46,467	123,000	03/01/2019	02/15/2047		
674599	CN	3	Occidental Pete Corp.....	2	3.C FE.....	9,401,215	81.500	7,742,500	9,500,000	9,405,770	0	1,802	0	0	4.200	4.262	MS	117,483	399,000	03/01/2019	03/15/2048		
674599	CW	3	Occidental Pete Corp.....	2	3.C FE.....	998,700	96.400	964,000	1,000,000	999,046	0	248	0	0	2.900	2.928	FA	10,956	29,564	08/06/2019	08/15/2024		
674599	CY	9	Occidental Pete Corp.....	2	3.C FE.....	3,990,940	84.467	3,378,680	4,000,000	3,991,172	0	146	0	0	4.400	4.413	FA	66,489	179,422	08/08/2019	08/15/2049		
674599	DF	9	Occidental Pete Corp.....	2	3.C FE.....	999,082	104.850	1,048,500	1,000,000	999,131	0	44	0	0	6.450	6.459	MS	18,992	64,500	09/18/2019	09/15/2036		
675232	AA	0	Oceanering Intl Inc.....	2	4.A FE.....	9,839,191	91.250	8,985,388	9,847,000	9,843,588	0	785	0	0	4.650	4.660	MN	58,508	457,886	12/11/2014	11/15/2024		
675553	A#	8	OCHSNER CLINIC FOUNDATIO.....	1	1.C FE.....	4,000,000	110.161	4,406,440	4,000,000	4,000,000	0	0	0	0	4.320	4.320	MN	22,080	67,200	06/25/2020	05/15/2046		
675553	AA	9	OCHSNER CLINIC FOUNDATIO.....	2	1.G FE.....	19,607,580	137.447	21,991,520	16,000,000	19,344,770	0	(77,846)	0	0	5.897	4.462	MN	120,561	943,520	06/21/2017	05/15/2045		
677050	AH	9	OGLETHORPE POWER CORP.....	2	2.A FE.....	10,977,800	124.083	12,408,300	10,000,000	10,927,812	0	(14,302)	0	0	5.250	4.669	MS	175,000	525,000	03/27/2017	09/01/2050		
677050	AJ	5	OGLETHORPE POWER CORP.....	2	2.A FE.....	2,825,280	106.196	3,185,880	3,000,000	2,840,160	0	4,166	0	0	4.200	4.588	JD	10,500	126,000	03/24/2017	12/01/2042		
677071	AU	6	OHANA MILITARY COMM LLC.....	1	1.D FE.....	8,541,091	136.171	9,616,664	7,062,197	8,400,547	0	(31,765)	0	0	6.000	4.479	AO	105,933	423,732	05/31/2016	10/01/2051		
67740Q	AH	9	OHIO NAT FINANCIAL SRVS.....	2	2.C FE.....	999,320	104.861	1,048,610	1,000,000	999,369	0	49	0	0	5.550	5.559	JJ	24,204	27,750	01/16/2020	01/24/2030		
677415	CQ	2	Ohio Pwr Co.....	2	1.G FE.....	9,926,800	126.885	12,688,500	10,000,000	9,930,519	0	1,348	0	0	4.150	4.193	AO	103,750	415,000	03/20/2018	04/01/2048		

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei gn	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677415	CR	0			2	1.G FE	2,419,320	126.220	2,524,400	2,000,000	2,417,278	0	(2,042)	0	0	4.000	2.904	JD	6,667	40,000	10/09/2020	06/01/2049
678858	AZ	4				1.G FE	5,405,350	131.735	6,586,750	5,000,000	5,184,824	0	(22,523)	0	0	6.650	5.959	JJ	153,319	332,500	01/23/2007	07/15/2027
678858	BC	4				1.G FE	6,572,550	130.429	6,521,450	5,000,000	5,954,329	0	(113,263)	0	0	6.500	3.508	AO	68,611	325,000	01/15/2015	04/15/2028
678858	BL	4				1.G FE	4,625,782	142.191	5,185,706	3,647,000	4,530,994	0	(29,549)	0	0	5.850	4.037	JD	17,779	213,350	08/15/2017	06/01/2040
678858	BM	2			2	1.G FE	12,930,259	133.968	14,507,395	10,829,000	12,689,018	0	(58,559)	0	0	5.250	3.989	MN	72,645	562,380	11/03/2020	05/15/2041
678858	BQ	3			2	1.G FE	1,752,210	116.337	1,745,055	1,500,000	1,751,842	0	(368)	0	0	4.000	2.998	JD	2,667	30,000	12/10/2020	12/15/2044
678858	BS	9			2	1.G FE	1,254,344	118.754	1,295,606	1,091,000	1,252,593	0	(1,751)	0	0	3.850	3.024	FA	15,868	20,039	10/09/2020	08/15/2047
680223	AK	0			2	2.B FE	4,990,950	114.982	5,749,100	5,000,000	4,994,461	0	860	0	0	3.875	3.897	FA	67,274	193,750	08/23/2016	08/26/2026
681919	BA	3			2	2.A FE	2,990,520	110.424	3,312,720	3,000,000	2,995,959	0	966	0	0	3.650	3.688	MN	18,250	109,500	10/22/2014	11/01/2024
681919	BB	1			2	2.A FE	1,407,875	106.281	1,594,215	1,500,000	1,412,925	0	5,050	0	0	2.450	3.173	AO	6,227	25,419	05/27/2020	04/30/2030
681936	BB	5				2.C FE	4,929,000	108.955	5,447,750	5,000,000	4,973,101	0	7,445	0	0	4.950	5.132	AO	61,875	247,500	03/06/2014	04/01/2024
681936	BD	1			2	2.C FE	4,956,550	109.574	5,478,700	5,000,000	4,981,222	0	4,142	0	0	4.500	4.603	JJ	103,750	225,000	09/04/2014	01/15/2025
68233J	AF	1				1.F FE	828,155	166.754	833,770	500,000	827,996	0	(159)	0	0	7.500	2.776	MS	12,500	0	12/23/2020	09/01/2038
68233J	AS	3			2	1.F FE	14,814,668	143.101	16,797,195	11,738,000	14,602,337	0	(72,698)	0	0	5.300	3.617	JD	51,843	576,057	09/23/2020	06/01/2042
68233J	BG	8			2	1.F FE	4,995,100	129.668	6,483,400	5,000,000	4,995,100	0	0	0	0	4.100	4.106	MN	26,194	205,000	08/07/2018	11/15/2048
68233J	BR	4			2	1.F FE	2,984,880	115.060	3,451,800	3,000,000	2,985,293	0	317	0	0	3.100	3.126	MS	27,383	93,775	09/09/2019	09/15/2049
68235P	AF	5			2	1.F FE	6,834,961	131.501	7,938,715	6,037,000	6,812,303	0	(14,374)	0	0	4.658	3.792	FA	117,168	242,216	11/23/2020	02/01/2044
68235P	AG	3			2	1.F FE	2,719,908	133.987	2,663,662	1,988,000	2,712,873	0	(7,035)	0	0	4.500	2.623	MN	14,910	44,730	08/10/2020	11/01/2048
682441	AA	8				1.G FE	162,000	137.725	275,450	200,000	170,969	0	1,183	0	0	7.000	8.927	AO	2,956	14,000	07/21/2009	10/15/2033
682680	AV	5			2	2.C FE	6,063,090	116.725	6,711,688	5,750,000	6,055,814	0	(5,388)	0	0	5.200	4.843	JJ	137,872	279,500	01/22/2020	07/15/2048
682680	AW	3			2	2.C FE	1,993,740	113.435	2,268,700	2,000,000	1,994,683	0	529	0	0	4.350	4.389	MS	25,617	87,000	03/11/2019	03/15/2029
682680	AZ	6			2	2.C FE	3,815,150	105.186	4,207,440	4,000,000	3,817,456	0	2,172	0	0	4.450	4.733	MS	59,333	161,683	03/10/2020	09/01/2049
682680	BA	0			2	2.B FE	1,790,000	104.356	2,087,120	2,000,000	1,817,694	0	27,694	0	0	2.200	4.366	MS	12,956	22,611	03/11/2020	09/15/2025
682680	BB	8			2	2.B FE	2,730,000	106.640	3,199,200	3,000,000	2,747,882	0	17,882	0	0	3.100	4.211	MS	27,383	47,792	03/10/2020	03/15/2030
682680	BC	6			2	2.B FE	3,994,080	105.120	4,204,800	4,000,000	3,994,186	0	106	0	0	4.500	4.509	MS	53,000	92,500	03/05/2020	03/15/2050
68268N	AL	7			2	2.B FE	2,716,075	109.975	2,749,375	2,500,000	2,565,633	0	(25,045)	0	0	5.000	3.869	MS	36,806	125,000	04/16/2014	09/15/2023
682691	AA	8			2	3.C FE	2,260,000	103.886	2,337,435	2,250,000	2,259,938	0	(62)	0	0	4.000	3.933	MS	3,500	0	12/08/2020	09/15/2030
68389X	AH	8				1.G FE	4,966,700	154.265	7,713,250	5,000,000	4,973,171	0	760	0	0	6.125	6.174	JJ	147,170	306,250	06/30/2009	07/08/2039
68389X	AU	9			2	1.G FE	5,060,800	109.489	5,474,450	5,000,000	5,026,004	0	(7,377)	0	0	3.400	3.232	JJ	81,694	170,000	12/15/2015	07/08/2024
68389X	BC	8				1.G FE	2,945,190	109.856	3,295,680	3,000,000	2,973,980	0	5,473	0	0	2.950	3.164	MN	11,308	88,500	05/05/2015	05/15/2025
68389X	BG	9			2	1.G FE	3,988,353	131.426	4,866,705	3,703,000	3,976,653	0	(3,784)	0	0	4.375	3.976	MN	20,701	162,006	09/19/2017	05/15/2055
68389X	BH	7			2	1.G FE	3,999,400	120.760	4,830,400	4,000,000	3,999,526	0	22	0	0	3.850	3.851	JJ	71,011	154,000	06/29/2016	07/15/2036
68389X	BJ	3			2	1.G FE	13,376,210	122.751	17,185,140	14,000,000	13,422,372	0	12,093	0	0	4.000	4.265	JJ	258,222	560,000	08/04/2017	07/15/2046
688225	AH	4			2	2.C FE	5,165,940	109.221	5,461,050	5,000,000	5,160,689	0	(5,251)	0	0	3.100	2.687	MS	51,667	79,653	08/26/2020	03/01/2030
690742	AD	3			2	2.C FE	6,041,870	105.215	6,312,900	6,000,000	6,008,702	0	(4,800)	0	0	4.200	4.112	JD	11,200	252,000	02/12/2013	12/15/2022
690742	AE	1			2	2.C FE	4,903,800	111.245	5,562,250	5,000,000	4,957,493	0	9,743	0	0	4.200	4.439	JD	17,500	210,000	11/04/2014	12/01/2024
690742	AG	6			2	2.C FE	15,025,424	120.402	18,758,632	15,580,000	15,058,922	0	10,018	0	0	4.300	4.518	JJ	308,917	669,940	07/27/2017	07/15/2047
690742	AH	4			2	2.C FE	3,701,963	120.633	4,523,738	3,750,000	3,704,387	0	852	0	0	4.400	4.478	JJ	69,208	165,000	01/23/2018	01/30/2048
693304	AR	8			2	1.E FE	1,304,354	133.636	1,491,378	1,116,000	1,300,441	0	(2,620)	0	0	4.800	3.691	AO	11,309	36,720	11/16/2020	10/15/2043

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei gn Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
69349L	AR	9	PNC BANK NA		1.G FE	2,983,740	118.522	3,555,660	3,000,000	2,987,022	0	1,435	0	0	4.050	4.117	JJ	52,313	121,500	10/03/2018	07/26/2028	
693506	BE	6	PPG Inds Inc		2.A FE	2,952,183	134.650	3,305,658	2,455,000	2,907,010	0	(14,456)	0	0	5.500	4.132	MN	17,253	135,025	09/22/2017	11/15/2040	
69351U	AN	3	PPL Electric Utilities Corp		1.F FE	271,407	135.002	274,054	203,000	271,175	0	(232)	0	0	5.200	2.965	JJ	4,867	0	11/24/2020	07/15/2041	
69351U	AT	0	PPL Electric Utilities Corp		1.F FE	3,856,352	125.317	4,139,221	3,303,000	3,838,621	0	(14,475)	0	0	4.150	3.185	AO	34,269	137,075	10/07/2019	10/01/2045	
69351U	AV	5	PPL Electric Utilities Corp		1.F FE	9,983,508	128.864	11,919,920	9,250,000	9,964,000	0	(16,648)	0	0	4.150	3.682	JD	17,061	383,875	10/09/2019	06/15/2048	
69351U	AW	3	PPL Electric Utilities Corp		1.F FE	4,670,900	109.098	5,454,900	5,000,000	4,678,613	0	6,741	0	0	3.000	3.350	AO	37,500	160,417	11/07/2019	10/01/2049	
69352P	AD	5	PPL CAPITAL FUNDING INC		2.A FE	4,983,400	104.443	5,222,150	5,000,000	4,997,137	0	1,872	0	0	4.200	4.241	JD	9,333	210,000	06/11/2012	06/15/2022	
69352P	AM	5	PPL CAPITAL FUNDING INC		2.B FE	6,886,058	116.692	8,460,170	7,250,000	6,889,197	0	4,036	0	0	4.000	4.304	MS	85,389	195,000	04/07/2020	09/15/2047	
69353R	EK	0	PNC BANK NA		1.F FE	7,981,440	109.587	8,766,960	8,000,000	7,991,640	0	1,869	0	0	2.950	2.977	FA	83,911	236,000	02/18/2015	02/23/2025	
69353R	FP	8	PNC BANK NA		1.F FE	2,000,000	101.077	2,021,540	2,000,000	2,000,000	0	0	0	0	2.232	2.232	JJ	19,716	44,516	07/18/2019	07/22/2022	
69354N	AC	0	PRA Group Inc		2.B FE	3,198,750	108.812	3,373,172	3,100,000	3,191,110	0	(7,640)	0	0	7.375	6.460	MS	78,749	0	08/17/2020	09/01/2025	
69362B	BA	9	PSEG Power		2.B FE	4,110,874	109.154	4,191,514	3,840,000	3,930,999	0	(32,667)	0	0	4.300	3.349	MN	21,099	165,120	01/06/2015	11/15/2023	
69362B	BC	5	PSEG Power		2.B FE	1,009,430	107.655	1,076,550	1,000,000	1,005,499	0	(2,214)	0	0	3.850	3.603	JD	3,208	38,500	03/04/2019	06/01/2023	
694308	HD	2	Pacific Gas & Elec Co		2.C FE	2,190,340	109.896	2,197,920	2,000,000	2,189,981	0	(359)	0	0	4.600	3.949	JD	4,089	46,000	12/03/2020	06/15/2043	
694308	HH	3	Pacific Gas & Elec Co		2.C FE	4,085,515	112.597	3,940,895	3,500,000	4,078,737	0	(6,778)	0	0	4.750	3.668	FA	62,806	83,125	07/29/2020	02/15/2044	
694308	HN	0	Pacific Gas & Elec Co		2.C FE	3,854,935	107.573	3,765,055	3,500,000	3,851,365	0	(3,570)	0	0	4.250	3.631	MS	43,799	74,375	07/29/2020	03/15/2046	
694308	JG	3	Pacific Gas & Elec Co		2.C FE	251,488	100.252	250,630	250,000	251,438	0	(50)	0	0	2.500	2.434	FA	3,333	0	07/21/2020	02/01/2031	
694308	JN	8	Pacific Gas & Elec Co		2.C FE	6,621,050	119.264	6,857,680	5,750,000	6,615,239	0	(5,811)	0	0	4.950	4.060	JJ	142,313	0	08/19/2020	07/01/2050	
694476	AA	0	Pacific Life Corp 144A		1.G FE	6,807,446	143.727	10,348,344	7,200,000	6,906,387	0	12,713	0	0	6.600	7.076	MS	139,920	475,200	08/06/2009	09/15/2033	
694476	AE	2	Pacific Life Corp		1.G FE	992,320	111.435	1,114,350	1,000,000	992,365	0	45	0	0	3.350	3.391	MS	9,864	0	09/10/2020	09/15/2050	
695114	CT	3	Pacificorp		1.E FE	4,988,800	128.580	6,429,000	5,000,000	4,989,290	0	200	0	0	4.125	4.138	JJ	95,104	206,250	07/10/2018	11/15/2049	
695156	AQ	2	Packaging Corp of America		2.B FE	2,593,110	110.311	2,868,086	2,600,000	2,597,743	0	732	0	0	4.500	4.533	MN	19,500	117,000	10/15/2013	11/01/2023	
701094	AL	8	Parker Hannifin Corp		2.A FE	12,609,583	124.225	14,970,355	12,051,000	12,573,735	0	(11,877)	0	0	4.100	3.833	MS	164,697	494,091	11/20/2017	03/01/2047	
70109H	AJ	4	PARKER-HANNIFIN CORP		2.A FE	1,228,486	144.652	1,222,309	845,000	1,227,502	0	(984)	0	0	6.250	2.911	MN	6,748	0	12/09/2020	05/15/2038	
70202#	AE	5	PARSONS CORP		2.C	12,000,000	109.013	13,081,560	12,000,000	12,000,000	0	0	0	0	4.980	4.980	JJ	275,560	597,600	07/01/2014	07/15/2024	
70213B	AC	5	PARTNERRE FINANCE B LLC		2.B FE	1,499,700	104.813	1,572,195	1,500,000	1,499,712	0	12	0	0	4.500	4.501	AO	18,563	0	09/21/2020	10/01/2050	
70213H	AC	2	PARTNERS HEALTHCARE SYST		1.D FE	23,233,018	129.791	28,229,543	21,750,000	23,149,577	0	(19,501)	0	0	4.117	3.781	JJ	447,724	895,448	05/26/2016	07/01/2055	
70432*	AA	9	Paychex Inc Series A		2.A	8,000,000	114.646	9,171,680	8,000,000	8,000,000	0	0	0	0	4.070	4.070	MS	97,680	325,600	03/13/2019	03/13/2026	
70462G	AC	2	PEACEHEALTH OBLIGATED GR		1.F FE	4,026,040	108.699	4,347,960	4,000,000	4,025,854	0	(186)	0	0	3.218	3.184	MN	16,448	13,230	10/05/2020	11/15/2050	
707631	AA	5	PENN STATE HEALTH		1.E FE	7,481,648	113.953	7,748,804	6,800,000	7,479,321	0	(2,327)	0	0	3.806	3.263	MN	43,135	0	11/10/2020	11/01/2049	
709599	AH	7	PENSKE TRUCK LEASING/PTL		2.B FE	9,391,610	106.670	9,813,640	9,200,000	9,236,365	0	(22,882)	0	0	4.875	4.602	JJ	211,792	448,500	04/30/2013	07/11/2022	
709599	BH	6	PENSKE TRUCK LEASING/PTL		2.B FE	8,425,798	109.008	9,222,077	8,460,000	8,429,835	0	3,271	0	0	3.350	3.397	MN	47,235	318,049	10/25/2019	11/01/2029	
712704	AA	3	PEOPLES UNITED FINANCIAL		2.B FE	14,648,532	104.825	15,304,455	14,600,000	14,610,193	0	(5,860)	0	0	3.650	3.606	JD	37,007	532,900	06/03/2014	12/06/2022	
71338Q	AB	2	PEPPERDINE UNIV		1.D FE	10,137,700	123.862	12,386,200	10,000,000	10,133,329	0	(1,606)	0	0	3.948	3.880	JD	32,900	394,800	01/19/2018	12/01/2057	
713448	BP	2	Pepsico Inc		1.E FE	1,035,750	150.653	1,506,530	1,000,000	1,028,641	0	(859)	0	0	5.500	5.260	JJ	25,361	55,000	06/02/2010	01/15/2040	
713448	CC	0	Pepsico Inc		1.E FE	2,201,527	122.381	2,875,954	2,350,000	2,216,454	0	3,832	0	0	3.600	3.995	FA	32,430	84,600	11/17/2016	08/13/2042	
713448	DD	7	Pepsico Inc		1.E FE	11,912,100	139.638	15,360,180	11,000,000	11,833,430	0	(19,826)	0	0	4.450	3.964	AO	104,699	489,500	12/09/2016	04/14/2046	
713448	DV	7	Pepsico Inc		1.E FE	10,061,610	132.399	13,239,900	10,000,000	10,057,694	0	(1,279)	0	0	4.000	3.964	MN	65,556	400,000	02/09/2018	05/02/2047	
714046	AG	4	Perkinelmer Inc		2.B FE	9,998,250	112.905	11,290,500	10,000,000	9,998,675	0	176	0	0	3.300	3.301	MS	97,167	332,750	10/23/2019	09/15/2029	
71427Q	AC	2	PERNOD RIC INTL FIN LLC		2.A FE	4,870,000	99.460	4,973,000	5,000,000	4,870,697	0	697	0	0	2.750	2.880	AO	34,375	0	09/28/2020	10/01/2050	

E10.36

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
717081	DK	6	Pfizer Inc.....			1.F FE.....	4,949,462	133.780	5,926,454	4,430,000	4,911,535	0	(12,795)	0	0	4.400	3.701	MN.....	24,906	194,920	11/29/2017	05/15/2044
717081	ED	1	Pfizer Inc.....			1.F FE.....	6,691,740	131.048	7,862,880	6,000,000	6,665,416	0	(9,750)	0	0	4.125	3.462	JD.....	11,000	226,875	10/27/2020	12/15/2046
717081	EK	5	Pfizer Inc.....			2 1.F FE.....	4,988,100	134.568	6,728,400	5,000,000	4,988,632	0	214	0	0	4.200	4.214	MS.....	61,833	210,000	09/04/2018	09/15/2048
717081	EV	1	Pfizer Inc.....			2 1.F FE.....	3,245,610	131.439	3,943,170	3,000,000	3,238,467	0	(5,006)	0	0	4.000	3.547	MS.....	35,333	120,000	07/11/2019	03/15/2049
71713U	AT	9	Pharmacia Corporation.....			1.F FE.....	17,391,688	134.061	17,474,851	13,035,000	15,633,065	0	(324,871)	0	0	6.750	3.496	JD.....	39,105	879,863	02/10/2015	12/15/2027
718172	AP	4	Philip Morris International.....			1.F FE.....	1,999,080	126.771	2,535,420	2,000,000	1,999,175	0	23	0	0	4.500	4.503	MS.....	25,250	90,000	03/10/2017	03/20/2042
718172	BD	0	Philip Morris International.....			1.F FE.....	4,399,760	134.318	5,372,720	4,000,000	4,364,006	0	(9,283)	0	0	4.875	4.249	MN.....	24,917	195,000	11/16/2016	11/15/2043
718172	BL	2	Philip Morris International.....			1.F FE.....	3,679,945	125.953	4,618,697	3,667,000	3,679,053	0	(289)	0	0	4.250	4.228	MN.....	22,078	155,848	01/10/2017	11/10/2044
718546	AK	0	PHILLIPS 66.....			2 2.A FE.....	3,949,760	121.195	4,847,800	4,000,000	3,960,506	0	1,976	0	0	4.650	4.748	MN.....	23,767	186,000	11/12/2014	11/15/2034
718546	AL	8	PHILLIPS 66.....			2 2.A FE.....	15,357,463	126.320	17,747,960	14,050,000	15,314,696	0	(30,862)	0	0	4.875	4.256	MN.....	87,520	684,938	02/18/2020	11/15/2044
718549	AB	4	PHILLIPS 66 PARTNERS LP.....			2 2.C FE.....	3,998,680	108.173	4,326,920	4,000,000	3,999,385	0	136	0	0	3.605	3.609	FA.....	54,476	144,200	02/18/2015	02/15/2025
718549	AE	8	PHILLIPS 66 PARTNERS LP.....			2 2.C FE.....	8,970,636	112.056	9,716,376	8,671,000	8,967,793	0	(2,828)	0	0	4.900	4.660	AO.....	106,220	310,440	07/06/2020	10/01/2046
718549	AH	1	PHILLIPS 66 PARTNERS LP.....			2 2.C FE.....	5,008,490	104.179	5,208,950	5,000,000	5,007,962	0	(185)	0	0	3.150	3.129	JD.....	7,000	200,813	09/04/2019	12/15/2029
720186	AG	0	PIEDMONT NATURAL GAS CO.....			2 1.G FE.....	2,084,016	129.408	2,070,528	1,600,000	2,082,854	0	(1,162)	0	0	4.650	2.807	FA.....	31,000	0	12/02/2020	08/01/2043
720186	AH	8	PIEDMONT NATURAL GAS CO.....			2 1.G FE.....	6,987,820	119.992	8,399,440	7,000,000	6,990,582	0	510	0	0	4.100	4.113	MS.....	95,667	287,000	09/15/2014	09/18/2034
720186	AM	7	PIEDMONT NATURAL GAS CO.....			2 1.G FE.....	1,137,590	111.745	1,117,450	1,000,000	1,117,271	0	(319)	0	0	3.350	2.666	JD.....	2,792	17,681	11/23/2020	06/01/2050
720198	AC	4	PIEDMONT OPERATING PARTN.....			2 2.B FE.....	7,735,220	104.151	8,332,080	8,000,000	7,921,435	0	30,214	0	0	3.400	3.828	JD.....	22,667	272,000	01/21/2014	06/01/2023
720198	AD	2	PIEDMONT OPERATING PARTN.....			2 2.B FE.....	3,692,267	107.197	3,966,289	3,700,000	3,697,167	0	807	0	0	4.450	4.476	MS.....	48,480	164,650	02/25/2014	03/15/2024
723787	AK	3	Pioneer Natural Resources Comp.....			2 2.B FE.....	2,022,324	103.775	2,075,500	2,000,000	1,996,054	0	481	0	0	3.950	4.047	JJ.....	36,428	71,100	03/12/2020	07/15/2022
724479	AJ	9	Pitney Bowes Inc.....			2 4.A FE.....	6,319,740	100.750	6,045,000	6,000,000	6,118,910	0	(37,271)	0	0	4.625	3.909	MS.....	81,708	277,500	01/22/2015	03/15/2024
72650R	BC	5	Plains All Amer Pipeline.....			2 3.A FE.....	7,132,490	98.602	7,674,194	7,783,000	7,134,581	0	2,091	0	0	4.300	4.917	JJ.....	140,375	0	12/11/2020	01/31/2043
72650R	BH	4	Plains All Amer Pipeline.....			2 3.A FE.....	2,886,900	106.133	3,183,990	3,000,000	2,890,646	0	2,245	0	0	4.900	5.166	FA.....	55,533	147,000	05/24/2019	02/15/2045
72650R	BM	3	Plains All Amer Pipeline.....			2 3.A FE.....	4,990,050	104.794	5,239,700	5,000,000	4,991,624	0	1,468	0	0	3.550	3.572	JD.....	7,889	221,382	09/09/2019	12/15/2029
73020*	AE	3	PNG CO LLC No. R2013-A-2-20.....			2 2.A FE.....	10,000,000	108.665	10,866,500	10,000,000	10,000,000	0	0	0	0	4.100	4.100	JD.....	13,667	410,000	12/19/2013	12/19/2023
731572	AB	9	Polo Ralph Lauren Corp.....			2 1.G FE.....	989,950	108.773	1,087,730	1,000,000	990,459	0	509	0	0	2.950	3.067	JD.....	1,311	15,733	06/01/2020	06/15/2030
73179P	AK	2	POLYONE CORP.....			3.C FE.....	3,440,000	107.561	3,764,635	3,500,000	3,483,014	0	7,084	0	0	5.250	5.487	MS.....	54,104	183,750	11/25/2013	03/15/2023
736508	Q#	2	Portland General Elec Co.....			1.F.....	2,000,000	102.794	2,055,880	2,000,000	2,000,000	0	0	0	0	3.340	3.340	AO.....	14,102	64,944	10/25/2019	10/15/2049
736508	Q@	4	Portland General Elec Co.....			1.F.....	6,000,000	110.000	6,600,000	6,000,000	6,000,000	0	0	0	0	4.300	4.300	AO.....	54,467	258,000	04/12/2019	04/15/2049
736508	R*	5	Portland General Elec Co.....			1.F.....	4,000,000	102.811	4,112,440	4,000,000	4,000,000	0	0	0	0	3.340	3.340	JJ.....	61,604	89,067	11/15/2019	01/15/2050
737679	DC	1	Potomac Elec Pwr Co.....			1.F FE.....	7,559,777	166.413	8,192,512	4,923,000	7,300,816	0	(88,417)	0	0	7.900	4.079	JD.....	17,285	388,917	01/10/2018	12/15/2038
737679	DE	7	Potomac Elec Pwr Co.....			2 1.F FE.....	7,953,565	126.410	9,329,058	7,380,000	7,946,669	0	(3,227)	0	0	4.150	3.615	MS.....	90,179	207,500	11/16/2020	03/15/2043
737679	DF	4	Potomac Elec Pwr Co.....			2 1.F FE.....	400,639	130.304	397,427	305,000	400,051	0	(588)	0	0	4.950	3.023	MN.....	1,929	7,549	10/16/2020	11/15/2043
740189	AN	5	Precision Castparts.....			2 1.F FE.....	1,591,745	122.902	1,705,880	1,388,000	1,581,351	0	(10,394)	0	0	4.200	2.973	JD.....	2,591	58,296	01/17/2020	06/15/2035
740189	AP	0	Precision Castparts.....			2 1.F FE.....	15,659,024	126.007	17,107,970	13,577,000	15,580,273	0	(53,877)	0	0	4.375	3.458	JD.....	26,400	593,994	10/07/2019	06/15/2045
74170*	AD	1	Prime Property Fund Series D No. RD-38.....			1.F.....	1,000,000	109.094	1,090,940	1,000,000	1,000,000	0	0	0	0	3.880	3.880	JJ.....	16,274	38,800	07/30/2014	07/30/2024
74170*	AE	9	Prime Property Fund Series E No. RE-33.....			1.F.....	1,000,000	112.798	1,127,980	1,000,000	1,000,000	0	0	0	0	3.980	3.980	JJ.....	16,694	39,800	07/30/2014	07/30/2026
74170*	AY	5	PRIME PROPERTY Series W.....			1.F.....	20,000,000	115.401	23,080,200	20,000,000	20,000,000	0	0	0	0	3.800	3.800	MN.....	80,222	760,000	05/23/2019	05/23/2034
74251V	AJ	1	PRINCIPAL FINANCIAL GROU.....			1.G FE.....	1,640,275	124.524	1,794,391	1,441,000	1,634,302	0	(5,610)	0	0	4.350	3.482	MN.....	8,010	62,684	12/11/2019	05/15/2043
74251V	AN	2	PRINCIPAL FINANCIAL GROU.....			2 1.G FE.....	1,774,816	127.707	2,043,312	1,600,000	1,770,252	0	(4,024)	0	0	4.300	3.653	MN.....	8,791	68,800	11/07/2019	11/15/2046
7425A0	BC	3	Principal Life Global.....			1.E FE.....	5,061,920	145.169	5,806,760	4,000,000	4,815,303	0	(47,866)	0	0	6.125	4.065	AO.....	51,722	245,000	05/01/2015	10/15/2033

E10.37

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
74267C	AC	0	ProAssurance Corp.....		2.C FE.....	8,533,810	107.067	8,565,360	8,000,000	8,190,325	0	(61,339)	0	0	5.300	4.405	MN.....	54,178	424,000	01/07/2015	11/15/2023	
74273@	AB	9	PRIT CORE REALTY HOLDINGS LLC Series B N.....		2.A.....	3,000,000	104.589	3,137,670	3,000,000	3,000,000	0	0	0	0	3.850	3.850	FA.....	43,954	115,500	02/14/2013	02/14/2023	
74275#	AC	3	PRISA II Series F.....		2.C Z.....	12,500,000	104.708	13,088,500	12,500,000	12,500,000	0	0	0	0	3.750	3.751	FA.....	121,094	0	08/19/2020	11/17/2032	
743315	AN	3	Progressive Corp OH.....		1.F FE.....	7,525,050	102.192	7,664,400	7,500,000	7,501,900	0	(2,868)	0	0	3.750	3.710	FA.....	100,000	281,250	08/17/2011	08/23/2021	
743315	AP	8	Progressive Corp OH.....		1.F FE.....	2,117,260	131.972	2,639,440	2,000,000	2,109,540	0	(2,811)	0	0	4.350	3.987	AO.....	15,950	87,000	02/08/2018	04/25/2044	
743315	AS	2	Progressive Corp OH.....		2.1.F FE.....	1,117,540	131.183	1,403,658	1,070,000	1,114,793	0	(1,000)	0	0	4.125	3.867	AO.....	9,318	44,138	02/06/2018	04/15/2047	
743315	AX	1	Progressive Corp OH.....		2.1.F FE.....	1,982,960	130.063	2,601,260	2,000,000	1,983,191	0	231	0	0	3.950	3.999	MS.....	20,847	39,500	03/17/2020	03/26/2050	
74340*	AQ	7	Prologis TUSLF.....		1.G PL.....	14,000,000	106.856	14,959,840	14,000,000	14,000,000	0	0	0	0	3.540	3.540	JJ.....	240,917	247,800	01/06/2020	01/07/2040	
74340X	BJ	9	PROLOGIS LP.....		2.1.G FE.....	2,963,460	137.916	4,137,480	3,000,000	2,964,840	0	636	0	0	4.375	4.449	MS.....	38,646	131,250	06/11/2018	09/15/2048	
74340X	BL	4	PROLOGIS LP.....		2.1.G FE.....	3,990,589	122.887	4,915,480	4,000,000	3,991,331	0	742	0	0	4.375	4.407	FA.....	72,917	87,500	02/01/2029	02/01/2029	
74340X	BP	5	PROLOGIS LP.....		2.1.G FE.....	989,360	110.646	1,106,460	1,000,000	989,597	0	237	0	0	3.000	3.054	AO.....	6,333	19,750	02/03/2020	04/15/2050	
74340X	BQ	3	PROLOGIS LP.....		2.1.G FE.....	492,200	92.928	464,640	500,000	492,269	0	69	0	0	2.125	2.196	AO.....	3,866	0	08/06/2020	10/15/2050	
743862	AA	2	PROVIDENT COMPANIES INC.....		2.C FE.....	2,524,660	127.338	2,546,760	2,000,000	2,371,966	0	(43,426)	0	0	7.250	4.227	MS.....	42,694	145,000	04/06/2017	03/15/2028	
744320	AV	4	Prudential Financial Inc.....		2.2.B FE.....	14,041,663	108.964	15,254,960	14,000,000	13,296,947	0	286,157	0	0	5.375	4.297	MN.....	96,153	752,500	05/13/2015	05/15/2045	
74432Q	CA	1	Prudential Financial Inc.....		1.G FE.....	5,317,850	130.665	6,533,250	5,000,000	5,292,831	0	(7,264)	0	0	4.600	4.204	MN.....	29,389	230,000	05/08/2017	05/15/2044	
74432Q	CD	5	Prudential Financial Inc.....		2.1.G FE.....	2,500,000	129.841	3,246,025	2,500,000	2,500,000	0	0	0	0	4.418	4.418	MS.....	28,840	110,450	03/22/2018	03/27/2048	
74432Q	CF	0	Prudential Financial Inc.....		2.1.G FE.....	1,557,045	121.340	1,820,100	1,500,000	1,555,968	0	(1,019)	0	0	3.700	3.497	MS.....	16,650	55,500	12/04/2019	03/13/2051	
744448	CE	9	Public Svc Co CO.....		2.1.F FE.....	4,478,095	130.711	4,440,253	3,397,000	4,463,296	0	(14,799)	0	0	4.750	2.715	FA.....	60,957	0	08/13/2020	08/15/2041	
744448	CR	0	Public Svc Co CO.....		2.1.E FE.....	2,062,680	130.235	2,604,700	2,000,000	2,060,768	0	(1,175)	0	0	4.050	3.872	MS.....	23,850	81,000	04/16/2019	09/15/2049	
744482	BM	1	Public Svc Co Nh.....		2.1.E FE.....	2,992,890	121.625	3,648,750	3,000,000	2,993,102	0	137	0	0	3.600	3.613	JJ.....	54,000	108,900	06/24/2019	07/01/2049	
744538	AD	1	PUB SVC NEW HAMP.....		2.1.E FE.....	4,957,600	96.662	4,833,100	5,000,000	4,957,943	0	343	0	0	2.400	2.440	MS.....	41,667	0	08/12/2020	09/01/2050	
744542	AB	7	PUBLIC SERVICE CO OF NEW.....		2.B FE.....	4,992,850	102.262	5,113,100	5,000,000	4,999,316	0	878	0	0	5.350	5.369	AO.....	66,875	267,500	10/06/2011	10/01/2021	
74456Q	BF	2	Public Services Electric & Gas.....		2.1.F FE.....	4,814,520	122.310	4,892,400	4,000,000	4,806,256	0	(8,264)	0	0	4.000	2.802	JD.....	13,333	80,000	08/28/2020	06/01/2044	
74456Q	BN	5	Public Services Electric & Gas.....		2.1.F FE.....	1,674,426	124.744	2,083,225	1,670,000	1,674,314	0	(97)	0	0	4.150	4.133	MN.....	11,551	69,305	03/12/2019	11/01/2045	
74456Q	BZ	8	Public Services Electric & Gas.....		2.1.F FE.....	3,117,510	126.145	3,784,350	3,000,000	3,113,921	0	(2,340)	0	0	3.850	3.632	MN.....	19,250	115,500	06/04/2019	05/01/2049	
74456Q	CA	2	Public Services Electric & Gas.....		2.1.F FE.....	4,963,750	114.780	5,739,000	5,000,000	4,964,734	0	734	0	0	3.200	3.238	FA.....	66,667	155,111	08/08/2019	08/01/2049	
745332	CA	2	Puget Sound Pwr & Lt Co.....		1.F FE.....	5,000,000	142.223	7,111,150	5,000,000	5,000,000	0	0	0	0	5.757	5.757	AO.....	71,963	287,850	09/08/2009	10/01/2039	
745332	CC	8	Puget Sound Pwr & Lt Co.....		1.F FE.....	8,617,838	140.628	9,984,588	7,100,000	8,501,296	0	(45,212)	0	0	5.764	4.265	JJ.....	188,707	409,244	04/24/2018	07/15/2040	
745332	CD	6	Puget Sound Pwr & Lt Co.....		2.1.F FE.....	1,453,804	141.797	1,624,994	1,146,000	1,425,932	0	(9,297)	0	0	5.638	3.861	AO.....	13,640	64,611	11/14/2017	04/15/2041	
745332	CE	4	Puget Sound Pwr & Lt Co.....		2.1.F FE.....	1,352,733	123.903	1,559,939	1,259,000	1,345,191	0	(2,718)	0	0	4.434	3.942	MN.....	7,133	55,824	02/02/2018	11/15/2041	
745867	AP	6	Pulte Homes Inc.....		2.C FE.....	4,866,343	137.412	5,056,762	3,680,000	4,855,717	0	(10,626)	0	0	6.375	3.215	MN.....	29,977	55,781	12/08/2020	05/15/2033	
747262	AW	3	QVC INC.....		2.3.A FE.....	10,967,158	104.250	12,301,500	11,800,000	11,097,669	0	31,869	0	0	5.450	6.097	FA.....	242,949	534,100	09/24/2020	08/15/2034	
747525	AF	0	QUALCOMM Inc.....		1.G FE.....	4,800,650	111.390	5,569,500	5,000,000	4,899,683	0	20,588	0	0	3.450	3.953	MN.....	19,646	172,500	10/13/2015	05/20/2025	
747525	AK	9	QUALCOMM Inc.....		1.G FE.....	16,028,692	142.282	26,232,532	18,437,000	16,216,643	0	41,190	0	0	4.800	5.722	MN.....	100,789	884,976	12/15/2015	05/20/2045	
74834L	AQ	3	Quest Diagnostics Inc.....		2.B FE.....	5,430,800	132.797	5,311,880	4,000,000	5,412,144	0	(18,656)	0	0	5.750	3.252	JJ.....	96,472	0	08/21/2020	01/30/2040	
74834L	AY	6	Quest Diagnostics Inc.....		2.2.B FE.....	20,610,375	127.894	25,489,274	19,930,000	20,591,582	0	(16,156)	0	0	4.700	4.468	MS.....	236,779	936,710	12/17/2019	03/30/2045	
74841C	AB	7	QUICKEN LOANS LLC/QUICKN.....		2.3.B FE.....	3,980,600	104.000	4,160,000	4,000,000	3,981,013	0	413	0	0	3.875	3.932	MS.....	46,069	0	09/22/2020	03/01/2031	
749607	AC	1	RLI Corp.....		2.A FE.....	6,979,980	109.149	7,640,430	7,000,000	6,993,526	0	2,194	0	0	4.875	4.912	MS.....	100,479	341,250	09/25/2013	09/15/2023	
749685	AU	7	RPM Inc.....		2.C FE.....	14,433,600	122.746	14,729,520	12,000,000	14,409,638	0	(23,962)	0	0	5.250	3.943	JD.....	52,500	315,000	08/20/2020	06/01/2045	
749685	AW	3	RPM Inc.....		2.C FE.....	7,118,269	110.298	8,104,697	7,348,000	7,122,614	0	3,755	0	0	4.250	4.439	JJ.....	144,000	172,784	11/06/2020	01/15/2048	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
74986@ AN 1	RREEF AMERICA No. RD-13			1.G		5,000,000	108.756	5,437,800	5,000,000	5,000,000	0	0	0	0	4.330	4.330	JJ	99,831	216,500	01/15/2014	01/15/2024	
750731 AA 9	Raiders FC CTL			2.A		8,961,710	88.907	7,967,588	8,961,710	8,961,710	0	0	0	0	3.744	3.773	MON	19,572	270,285	02/20/2020	02/10/2049	
754730 AE 9	Raymond James Financial Inc			2.A FE		2,496,025	114.836	2,870,900	2,500,000	2,497,710	0	356	0	0	3.625	3.643	MS	26,684	90,625	07/07/2016	09/15/2026	
754730 AF 6	Raymond James Financial Inc			2.A FE		5,030,700	137.272	6,863,600	5,000,000	5,028,918	0	(559)	0	0	4.950	4.910	JJ	114,125	247,500	10/07/2016	07/15/2046	
754907 AA 1	RAYONIER INC			2.C FE		7,995,710	102.904	8,232,320	8,000,000	7,999,410	0	454	0	0	3.750	3.756	AO	75,000	300,000	03/02/2012	04/01/2022	
75513E BS 9	RAYTHEON TECH CORP			2.A FE		4,622,059	132.731	5,873,364	4,425,000	4,610,413	0	(11,646)	0	0	7.100	6.338	MIN	40,145	157,088	06/10/2020	11/15/2027	
756109 AP 9	REALTY INCOME CORP			1.G FE		5,001,090	109.619	5,480,950	5,000,000	5,000,280	0	(142)	0	0	4.650	4.647	FA	96,875	232,500	07/09/2013	08/01/2023	
756109 AR 5	REALTY INCOME CORP			1.G FE		2,984,970	117.852	3,535,560	3,000,000	2,991,905	0	1,215	0	0	4.125	4.178	AO	26,125	123,750	09/16/2014	10/15/2026	
758750 C* 2	Regal Beloit Corporation Note DR-19			2.C		2,000,000	101.571	2,031,420	2,000,000	2,000,000	0	0	0	0	4.770	4.770	JJ	44,255	95,400	07/14/2011	07/14/2021	
75884R AT 0	Regency Centers LP			2.A FE		4,990,600	106.861	5,343,050	5,000,000	4,996,465	0	942	0	0	3.750	3.772	JD	8,333	187,500	07/07/2014	06/15/2024	
75886A AL 2	Regency Energy Partners			2.C FE		5,187,500	104.578	5,228,900	5,000,000	5,028,651	0	(26,980)	0	0	5.875	5.285	MS	97,917	293,750	02/21/2014	03/01/2022	
75886F AF 4	Regeneron Pharmaceuticals			2.C FE		3,988,600	97.284	3,891,360	4,000,000	3,988,735	0	135	0	0	2.800	2.814	MS	43,244	0	08/07/2020	09/15/2050	
75913M AA 7	Regions Bank			2.B FE		1,714,998	141.581	1,737,199	1,227,000	1,710,235	0	(4,763)	0	0	6.450	3.327	JD	1,099	39,571	12/02/2020	06/26/2037	
759470 AY 3	RELIANCE HOLDINGS USA			2.B FE		8,870,670	104.755	9,427,950	9,000,000	8,978,879	0	17,762	0	0	5.400	5.619	FA	184,950	486,000	08/20/2013	02/14/2022	
759509 AE 2	Reliance Steel & Aluminum			2.B FE		7,003,160	107.917	7,554,190	7,000,000	7,000,519	0	(394)	0	0	4.500	4.494	AO	66,500	315,000	04/10/2013	04/15/2033	
75974@ AA 0	RENEWABLE ENGY			2.B PL		6,443,369	108.471	6,989,186	6,443,369	6,443,369	0	0	0	0	4.110	4.110	MS	66,941	264,822	03/31/2016	03/31/2035	
76009X AB 4	RENSSELAER POLYTECHNIC I			2.A FE		7,650,000	127.152	9,727,128	7,650,000	7,650,000	0	0	0	0	5.246	5.246	MS	133,773	401,319	12/12/2018	09/01/2048	
760759 AM 2	Republic Services Inc			2.B FE		2,370,307	109.229	2,383,377	2,182,000	2,228,247	0	(18,326)	0	0	4.750	3.806	MIN	13,244	103,645	01/04/2012	05/15/2023	
761152 A@ 6	ResMed Inc Series B			2.A		8,000,000	110.000	8,800,000	8,000,000	8,000,000	0	0	0	0	3.450	3.450	JJ	131,100	276,078	07/10/2019	07/10/2029	
76131V AA 1	RETAIL PROPERTIES OF AME			2.C FE		9,952,600	102.491	10,249,100	10,000,000	9,977,784	0	4,767	0	0	4.000	4.058	MS	117,778	400,000	03/05/2015	03/15/2025	
76132F AA 5	RETAIL OPPORTUNITY INVES			2.C FE		18,263,204	107.335	18,633,356	17,360,000	17,670,160	0	(105,829)	0	0	5.000	4.295	JD	38,578	868,000	07/11/2016	12/15/2023	
76132F AB 3	RETAIL OPPORTUNITY INVES			2.C FE		6,162,500	104.827	6,551,688	6,250,000	6,211,192	0	8,857	0	0	4.000	4.172	JD	11,111	250,000	11/18/2014	12/15/2024	
76169# AG 8	Reyes Holdings LLC Series 2012A No. R-44			2.A PL		3,200,000	104.575	3,346,400	3,200,000	3,200,000	0	0	0	0	5.130	5.117	JJ	68,856	164,160	07/31/2012	07/31/2022	
76169# AJ 2	Reyes Holdings LLC Series 2017A			2.A PL		6,000,000	111.522	6,691,320	6,000,000	6,000,000	0	0	0	0	3.710	3.710	AO	45,757	222,600	10/17/2017	10/17/2028	
761713 BB 1	REYNOLDS AMERICAN INC			2.B FE		13,907,563	127.970	14,642,327	11,442,000	13,871,726	0	(35,836)	0	0	5.850	4.411	FA	252,868	378,554	06/25/2020	08/15/2045	
771196 AU 6	ROCHE HLDGS INC			1.C FE		10,016,663	165.154	11,445,172	6,930,000	9,742,558	0	(105,458)	0	0	7.000	3.867	MS	161,700	485,100	07/10/2018	03/01/2039	
771196 BN 1	ROCHE HLDGS INC			2.C FE		1,017,420	108.070	1,080,700	1,000,000	1,010,638	0	(3,854)	0	0	3.250	2.827	MS	9,389	32,500	03/19/2019	09/17/2023	
772739 AQ 1	ROCK-TENN CO			2.B FE		10,395,934	106.278	10,776,589	10,140,000	10,207,814	0	(33,484)	0	0	4.000	3.637	MS	135,200	405,600	10/23/2014	03/01/2023	
773903 AE 9	Rockwell Automation Inc			1.G FE		12,608,394	146.356	14,414,602	9,849,000	12,274,874	0	(96,875)	0	0	6.250	4.201	JD	51,297	615,563	05/09/2017	12/01/2037	
773903 AH 2	Rockwell Automation Inc			1.F FE		498,330	116.669	583,345	500,000	498,595	0	146	0	0	3.500	3.540	MS	5,833	17,500	02/27/2019	03/01/2029	
773903 AJ 8	Rockwell Automation Inc			1.G FE		16,056,935	135.092	19,061,481	14,110,000	16,017,478	0	(33,463)	0	0	4.200	3.422	MS	197,540	521,220	10/26/2020	03/01/2049	
778296 AD 5	Ross Stores Inc			2.A FE		1,154,970	121.805	1,218,050	1,000,000	1,146,677	0	(8,293)	0	0	4.800	2.940	AO	10,133	25,200	05/27/2020	04/15/2030	
778296 AE 3	Ross Stores Inc			2.A FE		12,230,396	137.719	12,670,148	9,200,000	12,221,410	0	(8,986)	0	0	5.450	3.607	AO	105,851	0	11/25/2020	04/15/2050	
78349A AC 7	RWJ BARNABAS HEALTH			2.E FE		500,000	113.075	565,375	500,000	500,000	0	0	0	0	3.477	3.477	JJ	8,693	11,638	10/24/2019	07/01/2049	
78355H KB 4	Ryder System Inc			2.B FE		1,998,360	102.399	2,047,980	2,000,000	1,999,761	0	266	0	0	3.450	3.464	MIN	8,817	69,000	02/17/2016	11/15/2021	
78409V AQ 7	S&P Global Inc			1.G FE		7,579,505	116.836	8,762,700	7,500,000	7,577,834	0	(1,586)	0	0	3.250	3.194	JD	20,312	247,135	12/12/2019	12/01/2049	
78409V AR 5	S&P Global Inc			1.G FE		8,858,430	95.179	8,566,110	9,000,000	8,859,256	0	826	0	0	2.300	2.361	FA	79,350	0	08/10/2020	08/15/2060	
78412D A# 6	Semco Energy Inc			1.F		1,000,000	102.975	1,029,750	1,000,000	1,000,000	0	0	0	0	2.450	2.450	AO	4,764	12,250	02/28/2020	04/21/2030	
78413H AA 7	SES			2.C FE		3,913,880	105.849	4,233,960	4,000,000	3,966,092	0	14,119	0	0	3.600	3.997	AO	34,800	144,000	02/01/2017	04/04/2023	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
78413H	AB	5	SES		2.C FE	1,943,932	105.110	2,312,420	2,200,000	1,947,677	0	3,745	0	0	5.300	6.261	AO	28,178	58,300	05/26/2020	04/04/2043	
78413K	AB	8	SES GLOBAL AMERICAS HLDG		2.C FE	21,874,000	109.619	25,075,346	22,875,000	21,944,384	0	17,412	0	0	5.300	5.605	MS	323,300	1,185,875	04/07/2020	03/25/2044	
78486Q	AD	3	SVB Financial Group		2.B FE	6,994,120	109.097	7,636,790	7,000,000	6,997,355	0	594	0	0	3.500	3.510	JJ	103,444	245,000	01/26/2015	01/29/2025	
78486Q	AE	1	SVB Financial Group		2.B FE	999,230	112.760	1,127,600	1,000,000	999,268	0	38	0	0	3.125	3.134	JD	2,257	15,625	06/02/2020	06/05/2030	
78512*	AA	5	S&E REPLACEMENT POWER		1.E PL	4,555,811	109.575	4,992,030	4,555,811	4,555,811	0	0	0	0	4.120	4.157	MON	521	187,699	01/04/2017	05/31/2029	
785592	A*	7	SABINE PASS LIQUEFACTION		2.C FE	17,000,000	115.075	19,562,750	17,000,000	17,000,000	0	0	0	0	5.000	5.000	MS	250,278	850,000	02/24/2017	09/15/2037	
79466L	AF	1	SalesForceCom Inc		1.F FE	8,943,750	118.016	10,621,440	9,000,000	8,955,281	0	5,236	0	0	3.700	3.779	AO	74,000	333,000	10/03/2018	04/11/2028	
79588T	AA	8	SAMMONS FINANCIAL GROUP		2.A FE	3,679,590	138.044	4,141,320	3,000,000	3,656,406	0	(14,545)	0	0	7.000	5.330	AO	44,333	210,000	05/10/2019	10/15/2043	
797440	BP	8	San Diego Gas & Elec Co		1.F FE	5,752,257	115.220	7,227,751	6,273,000	5,780,925	0	14,847	0	0	3.950	4.528	MN	31,661	237,000	11/20/2020	11/15/2041	
79766D	TK	5	SAN FRANCISCO CALIF CITY & CNTY		1.E FE	3,000,000	99.707	2,991,210	3,000,000	3,000,000	0	0	0	0	2.958	2.958	MN	32,291	0	08/06/2020	05/01/2051	
80282K	AE	6	SANTANDER HOLDINGS USA		2.A FE	5,013,800	113.546	5,677,300	5,000,000	5,007,028	0	(1,369)	0	0	4.500	4.465	JJ	102,500	225,000	07/16/2015	07/17/2025	
80282K	AP	1	SANTANDER HOLDINGS USA		2.A FE	2,102,480	114.306	2,286,120	2,000,000	2,085,130	0	(11,840)	0	0	4.400	3.637	JJ	41,067	88,000	07/05/2019	07/13/2027	
806851	AG	6	SCHLUMBERGER HLDGS CORP		2.A FE	63,772	113.755	73,941	65,000	64,101	0	159	0	0	4.000	4.312	JD	72	2,600	11/20/2018	12/21/2025	
806851	AK	7	SCHLUMBERGER HLDGS CORP		2.A FE	917,268	113.036	1,103,231	976,000	926,620	0	5,485	0	0	3.900	4.720	MN	4,652	38,064	04/11/2019	05/17/2028	
808513	AM	7	Charles Schwab Corp		1.F FE	10,521,600	113.443	11,344,300	10,000,000	10,283,486	0	(53,560)	0	0	3.450	2.823	FA	132,250	345,000	04/20/2016	02/13/2026	
808513	AZ	8	Charles Schwab Corp		1.F FE	4,979,850	119.644	5,982,200	5,000,000	4,983,248	0	1,720	0	0	4.000	4.049	FA	83,333	200,000	10/29/2018	02/01/2029	
808513	BJ	3	Charles Schwab Corp		2.B FE	5,017,500	105.750	5,287,500	5,000,000	5,017,413	0	(87)	0	0	4.000	3.965	MJSD	11,111	0	12/09/2020	12/01/2030	
81373P	AA	1	SECURIAN FINANCIAL GROUP		1.G FE	8,922,870	125.452	11,290,680	9,000,000	8,925,946	0	1,276	0	0	4.800	4.855	AO	91,200	432,000	10/02/2018	04/15/2048	
81618T	AC	4	SELECT INCOME REIT		2.C FE	9,889,530	106.045	10,604,500	10,000,000	9,948,588	0	11,162	0	0	4.500	4.639	FA	187,500	450,000	02/05/2015	02/01/2025	
817565	CE	2	Service Corp Intl		3.C FE	821,672	110.919	908,427	819,000	821,218	0	(288)	0	0	5.125	5.075	JD	3,498	41,974	05/08/2019	06/01/2029	
824348	AS	5	Sherwin Williams Co		2.C FE	11,991,600	130.159	15,619,080	12,000,000	11,992,935	0	154	0	0	4.550	4.554	FA	227,500	546,000	11/14/2016	08/01/2045	
824348	AX	4	Sherwin Williams Co		2.C FE	5,452,908	133.768	6,481,060	4,845,000	5,436,045	0	(13,302)	0	0	4.500	3.759	JD	18,169	218,025	10/10/2019	06/01/2047	
824348	BK	1	Sherwin Williams Co		2.C FE	2,991,510	120.875	3,626,250	3,000,000	2,991,691	0	150	0	0	3.800	3.816	FA	43,067	110,517	08/12/2019	08/15/2049	
828807	CZ	8	Simon Property Group LP		1.G FE	7,980,958	116.321	9,305,680	8,000,000	7,982,711	0	330	0	0	4.250	4.263	MN	29,278	340,000	09/27/2017	11/30/2046	
82894*	AY	3	jr simplot No. 4		2.C	15,000,000	117.719	17,657,850	15,000,000	15,000,000	0	0	0	0	4.210	4.210	FA	231,550	631,500	02/19/2016	02/19/2031	
830867	AB	3	DELTA AIR LINES/SKYMILES		2.B FE	5,650,540	109.232	6,007,760	5,500,000	5,646,324	0	(4,216)	0	0	4.750	4.367	JAJO	71,118	0	09/17/2020	10/20/2028	
832248	AZ	1	Smithfield Foods Inc		2.C FE	8,052,720	111.251	8,900,080	8,000,000	8,034,116	0	(5,037)	0	0	4.250	4.167	FA	141,667	340,000	01/25/2017	02/01/2027	
832248	BB	3	Smithfield Foods Inc		2.C FE	487,610	119.113	526,479	442,000	485,558	0	(2,052)	0	0	5.200	3.762	AO	5,746	11,492	07/17/2020	04/01/2029	
832248	BC	1	Smithfield Foods Inc		2.C FE	8,760,780	105.995	9,327,560	8,800,000	8,761,773	0	993	0	0	3.000	3.051	AO	77,733	0	09/10/2020	10/15/2030	
832696	AM	0	J M Smucker Company		2.B FE	981,373	122.819	1,252,754	1,020,000	984,418	0	1,748	0	0	4.250	4.587	MS	12,764	43,350	03/25/2019	03/15/2035	
832696	AP	3	J M Smucker Company		2.B FE	15,963,050	124.195	19,871,200	16,000,000	15,994,617	0	(696)	0	0	4.375	4.372	MS	206,111	700,000	10/15/2019	03/15/2045	
833034	AL	5	Snap-On Inc		1.F FE	6,780,442	126.122	8,373,240	6,639,000	6,780,488	0	(527)	0	0	4.100	3.960	MS	90,733	246,000	10/14/2020	03/01/2048	
833034	AM	3	Snap-On Inc		1.G FE	718,173	112.948	756,752	670,000	717,997	0	(176)	0	0	3.100	2.739	MN	3,462	0	11/02/2020	05/01/2050	
83416W	AA	1	SOLAR STAR FUNDING LLC		2.B FE	3,102,518	110.661	3,096,334	2,798,036	3,106,612	0	4,094	0	0	5.375	3.813	JD	5,418	75,197	10/22/2020	06/30/2035	
83421#	AA	1	SOLGEN LLC		2.C PL	9,955,254	107.009	10,653,018	9,955,254	9,955,254	0	0	0	0	3.930	3.931	JD	1,087	391,242	09/30/2016	09/30/2036	
835495	AJ	1	SONOCO PRODUCTS CO		2.B FE	23,849,432	136.029	28,306,275	20,809,000	23,652,208	0	(82,655)	0	0	5.750	4.663	MN	199,420	1,119,611	07/10/2020	11/01/2040	
837004	BX	7	South Carolina Elec & Gas Co		1.F FE	1,567,670	134.592	1,749,696	1,300,000	1,512,409	0	(13,385)	0	0	5.300	3.647	MN	8,804	68,900	08/05/2016	05/15/2033	
837004	CG	3	South Carolina Elec & Gas Co		1.F FE	1,783,407	134.667	2,349,939	1,745,000	1,779,216	0	(904)	0	0	4.600	4.459	JD	3,568	80,270	10/23/2015	06/15/2043	
837004	CJ	7	South Carolina Elec & Gas Co		1.F FE	3,535,830	157.953	4,738,590	3,000,000	3,522,903	0	(4,065)	0	0	5.100	4.224	JD	12,750	153,000	08/08/2017	06/01/2065	
842400	FT	5	Southern Calif Edison Co		2.A FE	865,896	107.824	862,592	800,000	865,785	0	(111)	0	0	3.900	3.341	JD	2,600	0	12/10/2020	12/01/2041	

E10.40

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
842434	CL	4	Southern Calif Gas Co.....			2	1.D FE.....	5,894,249	125.489	5,923,081	4,720,000	5,880,570	0	(13,679)	0	0	4.450	2.955	MS.....	61,845	89,000	11/24/2020	03/15/2044
842434	CS	9	Southern Calif Gas Co.....			2	1.D FE.....	1,310,613	131.351	1,471,131	1,120,000	1,306,380	0	(4,045)	0	0	4.300	3.368	JJ.....	22,207	48,160	12/11/2019	01/15/2049
84265V	AE	5	SOUTHERN COPPER CORP.....				2.B FE.....	4,495,040	150.522	6,020,880	4,000,000	4,451,426	0	(12,531)	0	0	6.750	5.772	AO.....	56,250	270,000	03/21/2017	04/16/2040
843452	AY	9	Southern Nat Gas Co.....				2.A FE.....	2,814,978	134.375	2,848,750	2,120,000	2,810,727	0	(4,251)	0	0	7.350	3.499	FA.....	58,865	0	12/02/2020	02/15/2031
84346L	AA	8	SOUTHERN NATURAL GAS.....			2	2.A FE.....	2,199,167	117.144	2,224,565	1,899,000	2,198,824	0	(344)	0	0	4.800	3.829	MS.....	26,839	0	12/14/2020	03/15/2047
843646	AM	2	Southern Power Co.....				2.A FE.....	3,991,160	114.801	4,592,040	4,000,000	3,995,254	0	854	0	0	4.150	4.177	JD.....	13,833	166,000	11/12/2015	12/01/2025
843830	B*	0	Southern Star Series 2020D.....				2.C FE.....	4,000,000	99.917	3,996,680	4,000,000	4,000,000	0	0	0	0	3.350	3.351	JJ.....	16,006	0	11/18/2020	11/18/2027
844895	AW	2	Southwest Gas Corp.....			2	1.G FE.....	19,686,660	126.222	20,081,920	15,910,000	19,659,032	0	(16,313)	0	0	4.875	3.357	AO.....	193,903	114,563	12/02/2020	10/01/2043
844895	AX	0	Southwest Gas Corp.....			2	1.G FE.....	2,148,043	116.114	2,386,143	2,055,000	2,149,239	0	(313)	0	0	3.800	3.510	AO.....	19,523	53,960	12/09/2020	09/29/2046
845011	AB	1	Southwest Gas Corp.....			2	1.G FE.....	1,310,350	123.008	1,310,035	1,065,000	1,309,926	0	(424)	0	0	4.150	2.937	JD.....	3,683	830	12/09/2020	06/01/2049
845467	AL	3	Southwestern Energy Co.....			2	3.C FE.....	10,208,000	103.937	10,393,700	10,000,000	10,096,269	0	(21,668)	0	0	6.200	5.917	JJ.....	272,111	620,000	01/22/2015	01/23/2025
845743	BN	2	Southwestern Pub Svc Co.....			2	1.G FE.....	1,270,450	129.680	1,296,800	1,000,000	1,267,623	0	(2,827)	0	0	4.500	2.758	FA.....	17,000	0	09/16/2020	08/15/2041
84610W	AB	1	SOVRAN ACQUISITION LP.....			2	2.B FE.....	15,911,520	112.994	18,079,040	16,000,000	15,947,725	0	8,460	0	0	3.500	3.566	JJ.....	280,000	560,000	06/13/2016	07/01/2026
84756N	AD	1	Spectra Energy Partners LP.....			2	2.A FE.....	5,257,400	111.733	5,586,650	5,000,000	5,088,601	0	(27,647)	0	0	4.750	4.108	MS.....	69,931	237,500	02/12/2014	03/15/2024
84860*	AB	9	Spirits of St. Louis BB Club No. R-22.....				2.C PL.....	1,677,234	102.455	1,718,410	1,677,234	1,677,234	0	0	0	0	3.850	3.869	MJSD.....	179	64,573	02/10/2015	06/30/2036
848609	AA	1	SPIRITS NEWCO No. R-43.....				2.C PL.....	8,981,933	112.239	10,081,232	8,981,933	8,981,933	0	0	0	0	5.300	5.335	MJSD.....	1,322	476,042	02/20/2014	06/30/2036
84861T	AC	2	SPIRIT REALTY LP.....				2.B FE.....	5,962,680	113.042	6,782,520	6,000,000	5,977,003	0	3,469	0	0	4.450	4.527	MS.....	78,617	267,000	08/11/2016	09/15/2026
85205T	AK	6	SPIRIT AEROSYSTEMS INC.....			2	5.A FE.....	8,562,809	99.062	8,519,332	8,600,000	8,570,429	0	3,244	0	0	4.600	4.655	JD.....	17,582	395,600	10/01/2018	06/15/2028
85234#	AB	1	STADIUM FUNDING TRUST No. 57.....				2.C PL.....	7,319,456	106.178	7,771,652	7,319,456	7,319,456	0	0	0	0	5.000	5.001	AO.....	91,493	365,973	06/19/2013	04/01/2039
85236F	AA	1	SRM ESCROW ISSUER LLC.....			2	4.A FE.....	7,010,000	104.871	7,340,970	7,000,000	7,009,774	0	(226)	0	0	6.000	5.971	MN.....	64,167	0	10/30/2020	11/01/2028
854502	AA	9	STANLEY BLACK & DECKER I.....				2.A FE.....	1,221,471	139.651	1,480,301	1,060,000	1,208,278	0	(4,818)	0	0	5.200	4.151	MS.....	18,373	55,120	07/24/2018	09/01/2040
854502	AJ	0	STANLEY BLACK & DECKER I.....			2	1.G FE.....	7,053,000	141.193	8,471,580	6,000,000	7,029,745	0	(20,915)	0	0	4.850	3.813	MN.....	37,183	291,000	01/23/2020	11/15/2048
855244	AM	1	Starbucks Corp.....			2	2.A FE.....	26,921,430	117.010	31,592,700	27,000,000	26,926,243	0	1,536	0	0	3.750	3.766	JD.....	84,375	1,012,500	02/06/2018	12/01/2047
855244	BA	6	Starbucks Corp.....			2	2.A FE.....	4,224,040	114.981	4,599,240	4,000,000	4,222,662	0	(1,378)	0	0	3.500	3.206	MN.....	17,889	73,111	08/28/2020	11/15/2050
857477	AN	3	State Street Corp.....				1.F FE.....	8,572,580	111.001	9,435,085	8,500,000	8,532,613	0	(7,636)	0	0	3.300	3.196	JD.....	11,688	280,500	05/05/2015	12/16/2024
857477	BF	9	State Street Corp.....			2	1.F FE.....	4,512,777	109.776	4,885,032	4,450,000	4,507,530	0	(5,246)	0	0	3.031	2.864	MN.....	22,480	134,880	01/21/2020	11/01/2034
858119	BK	5	Steel Dynamics Inc.....			2	2.C FE.....	8,014,440	113.361	9,068,880	8,000,000	8,012,898	0	(1,432)	0	0	3.450	3.429	AO.....	58,267	233,067	12/09/2019	04/15/2030
858119	BP	4	Steel Dynamics Inc.....			2	2.C FE.....	963,330	104.646	1,046,460	1,000,000	963,493	0	163	0	0	3.250	3.447	AO.....	7,403	0	10/07/2020	10/15/2050
860630	AD	4	Stifel Financial Corp.....				2.C FE.....	18,767,011	112.445	21,167,771	18,825,000	18,802,514	0	5,692	0	0	4.250	4.286	JJ.....	362,251	800,063	11/30/2016	07/18/2024
860630	AG	7	Stifel Financial Corp.....			2	2.C FE.....	1,489,275	114.432	1,716,480	1,500,000	1,489,812	0	537	0	0	4.000	4.088	MN.....	7,667	29,167	05/13/2020	05/15/2030
863667	AE	1	Stryker Corporation.....			2	2.A FE.....	4,621,798	123.117	5,848,058	4,750,000	4,632,753	0	3,113	0	0	4.100	4.273	AO.....	48,688	194,750	04/21/2017	04/01/2043
863667	AG	6	Stryker Corporation.....			2	2.A FE.....	675,164	126.433	695,382	550,000	674,498	0	(666)	0	0	4.375	3.000	MN.....	3,075	12,031	10/26/2020	05/15/2044
863667	AJ	0	Stryker Corporation.....			2	2.A FE.....	26,402,860	134.496	33,960,240	25,250,000	26,321,368	0	(23,939)	0	0	4.625	4.343	MS.....	343,856	1,167,813	05/25/2017	03/15/2046
86765B	AN	9	Sunoco Logistics Part OP.....			2	2.C FE.....	3,053,160	108.309	3,249,270	3,000,000	3,019,769	0	(6,051)	0	0	4.250	4.016	AO.....	31,875	127,500	11/12/2014	04/01/2024
86765B	AP	4	Sunoco Logistics Part OP.....			2	2.C FE.....	470,915	108.170	540,850	500,000	471,024	0	109	0	0	5.300	5.755	AO.....	6,625	0	10/30/2020	04/01/2044
86787G	AJ	1	Suntrust Bank.....			2	1.G FE.....	10,072,000	111.954	11,195,400	10,000,000	10,041,657	0	(7,095)	0	0	3.300	3.214	MN.....	42,167	330,000	06/09/2016	05/15/2026
86801F	A@	5	Sunstone Hotel.....				3.A.....	8,000,000	110.000	8,800,000	8,000,000	8,000,000	0	0	0	0	4.790	4.790	JJ.....	182,020	399,200	01/10/2017	01/10/2028
869099	AH	4	Susquehanna Bank.....				1.G FE.....	2,000,000	107.300	2,146,000	2,000,000	2,000,000	0	0	0	0	5.375	5.375	FA.....	40,611	107,500	08/08/2012	08/15/2022
871829	AY	3	Sysco Corp.....			2	2.C FE.....	1,051,090	126.804	1,268,040	1,000,000	1,047,094	0	(1,053)	0	0	4.850	4.528	AO.....	12,125	48,500	11/15/2016	10/01/2045
871829	BM	8	Sysco Corp.....			2	2.B FE.....	2,273,840	146.459	2,284,760	1,560,000	2,271,213	0	(2,628)	0	0	6.600	3.315	AO.....	25,740	0	11/24/2020	04/01/2040

E10.41

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
871829	BN	6	Sysco Corp.....		2	B FE.....	23,100,173	154.022	26,060,522	16,920,000	23,046,231	0	(53,942)	0	0	6.600	4.366	AO	279,180	555,258	07/10/2020	04/01/2050
87233Q	AA	6	TC PIPELINES LP.....		2	B FE.....	17,373,816	100.848	17,162,313	17,018,000	17,042,306	0	(52,168)	0	0	4.650	4.328	JD	35,171	791,337	03/07/2014	06/15/2021
87236Y	AF	5	TD AMERITRADE HOLDING CO.....		2	F FE.....	3,843,360	112.162	4,486,480	4,000,000	3,882,776	0	16,341	0	0	3.300	3.832	AO	33,000	132,000	07/10/2018	04/01/2027
87236Y	AJ	7	TD AMERITRADE HOLDING CO.....		2	F FE.....	1,666,039	109.873	1,840,373	1,675,000	1,667,001	0	807	0	0	2.750	2.812	AO	11,516	46,063	10/22/2019	10/01/2029
87246Y	AC	0	TIAA ASSET MGMT FIN LLC.....		1	F FE.....	12,071,120	112.805	13,536,600	12,000,000	12,030,600	0	(7,262)	0	0	4.125	4.052	MN	82,500	495,000	10/28/2014	11/01/2024
872540	AU	3	TJX Cos Inc New.....		2	F FE.....	35,064,000	141.122	37,397,330	26,500,000	34,998,642	0	(65,358)	0	0	4.500	2.857	AO	251,750	642,625	09/28/2020	04/15/2050
87264A	AY	1	T-MOBILE USA INC.....		2	C FE.....	28,559,048	123.526	28,102,165	22,750,000	28,511,029	0	(48,018)	0	0	4.500	3.155	AO	216,125	528,938	08/25/2020	04/15/2050
87264A	BM	6	T-MOBILE USA INC.....		2	C FE.....	997,930	103.070	1,030,700	1,000,000	997,930	0	0	0	0	3.300	3.311	FA	7,792	0	09/22/2020	02/15/2051
87264A	BP	9	T-MOBILE USA INC.....		2	C FE.....	749,925	102.821	771,158	750,000	749,927	0	2	0	0	2.250	2.251	MN	2,953	0	10/19/2020	11/15/2031
87305Q	CG	4	TTX Co.....		1	F FE.....	3,927,780	128.051	3,841,530	3,000,000	3,920,257	0	(7,523)	0	0	4.650	2.848	JD	6,200	69,750	09/18/2020	06/15/2044
87305Q	CH	2	TTX Co.....		1	F FE.....	9,998,500	111.433	11,143,300	10,000,000	9,999,615	0	87	0	0	3.600	3.601	JJ	166,000	360,000	11/13/2014	01/15/2025
87305Q	CM	1	TTX Co.....		2	F FE.....	9,989,600	124.500	12,450,000	10,000,000	9,990,686	0	201	0	0	4.200	4.206	JJ	210,000	420,000	06/06/2016	07/01/2046
87305Q	CN	9	TTX Co.....		2	F FE.....	4,158,630	133.002	3,990,060	3,000,000	4,147,608	0	(11,022)	0	0	4.600	2.639	FA	57,500	0	08/06/2020	02/01/2049
875127	AW	2	Tampa Elec Co.....		1	G FE.....	4,973,260	140.708	7,035,400	5,000,000	4,979,799	0	698	0	0	6.150	6.190	MN	39,292	307,500	05/23/2007	05/15/2037
875127	BG	6	Tampa Elec Co.....		2	G FE.....	2,963,220	121.829	3,654,870	3,000,000	2,964,087	0	666	0	0	3.625	3.692	JD	4,833	108,750	07/22/2019	06/15/2050
87612E	BF	2	Target Corporation.....		1	G FE.....	9,030,840	126.132	12,613,200	10,000,000	9,099,902	0	19,652	0	0	3.625	4.206	AO	76,528	362,500	05/02/2017	04/15/2046
87612E	BG	0	Target Corporation.....		2	F FE.....	8,845,030	131.293	11,816,370	9,000,000	8,854,416	0	2,976	0	0	3.900	3.999	MN	44,850	351,000	11/13/2017	11/15/2047
878091	BF	3	Teachers Insurance & Annuity.....		2	D FE.....	593,805	125.261	626,305	500,000	592,567	0	(1,238)	0	0	4.270	3.211	MN	2,728	10,675	06/11/2020	05/15/2047
878237	AH	9	TECH DATA CORP.....		2	A FE.....	9,777,990	100.478	9,796,605	9,750,000	9,769,138	0	(2,263)	0	0	5.950	5.910	FA	219,158	482,625	02/28/2017	02/15/2027
88031V	AA	7	Tenaska Gateway Partners 144A.....		2	C FE.....	1,372,213	104.168	1,429,407	1,372,213	1,372,213	0	0	0	0	6.052	6.098	MJSD	231	83,046	05/31/2007	12/30/2023
880349	AR	6	Tenneco Automotive Inc.....		2	A FE.....	1,204,993	92.187	1,111,775	1,206,000	1,205,358	0	98	0	0	5.000	5.011	JJ	27,805	60,300	01/09/2017	07/15/2026
88037E	AJ	0	Tenneco Inc.....		2	A FE.....	3,879,410	96.808	3,718,395	3,841,000	3,851,910	0	(5,178)	0	0	5.375	5.220	JD	9,176	206,454	12/09/2014	12/15/2024
880451	AZ	2	TENNESSEE GAS PIPELINE.....		2	B FE.....	998,010	107.088	1,070,880	1,000,000	998,162	0	152	0	0	2.900	2.923	MS	9,667	15,064	02/19/2020	03/01/2030
88104L	AG	8	TERRAFORM POWER OPERATIN.....		2	C FE.....	821,000	107.221	857,768	800,000	818,855	0	(1,890)	0	0	4.750	4.356	JJ	17,522	28,394	02/25/2020	01/15/2030
882384	A*	1	TEXAS EASTERN TRANSMISSI.....		1	G Z.....	1,000,000	98.461	984,610	1,000,000	1,000,000	0	0	0	0	3.100	3.100	AO	7,750	0	10/01/2020	10/01/2040
882508	BD	5	Texas Instruments Inc.....		2	E FE.....	13,467,007	133.803	17,595,095	13,150,000	13,454,891	0	(6,382)	0	0	4.150	4.007	MN	69,732	545,725	03/29/2019	05/15/2048
882884	B#	5	Texas-New Mexico Series 2019C.....		1	F.....	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	3.920	3.920	MS	50,089	196,000	03/29/2019	03/29/2039
882884	C*	8	Texas-New Mexico Series 2019D.....		1	F.....	2,000,000	110.000	2,200,000	2,000,000	2,000,000	0	0	0	0	4.060	4.060	MS	20,751	81,200	03/29/2019	03/29/2044
88307*	AA	3	TEXOMA WIND LLC.....		2	C PL.....	5,623,164	107.143	6,024,827	5,623,164	5,623,164	0	0	0	0	4.120	4.120	JD	644	231,674	01/25/2017	06/30/2034
883203	BU	4	Textron Inc.....		2	B FE.....	4,990,050	109.920	5,496,000	5,000,000	4,996,490	0	1,017	0	0	4.300	4.324	MS	71,667	215,000	01/23/2014	03/01/2024
883203	BV	2	Textron Inc.....		2	B FE.....	2,997,090	109.972	3,299,160	3,000,000	2,998,628	0	299	0	0	3.875	3.887	MS	38,750	116,250	10/23/2014	03/01/2025
883203	CC	3	Textron Inc.....		2	B FE.....	2,509,025	103.120	2,578,000	2,500,000	2,508,809	0	(216)	0	0	2.450	2.410	MS	24,840	0	09/02/2020	03/15/2031
883556	CG	5	Thermo Fisher Scientific Inc.....		2	A FE.....	4,500,000	125.056	5,627,520	4,500,000	4,500,000	0	0	0	0	4.497	4.497	MS	53,964	101,183	03/23/2020	03/25/2030
88579Y	AH	4	3M Co.....		1	E FE.....	660,570	121.558	729,348	600,000	659,028	0	(1,542)	0	0	3.875	3.271	JD	1,033	23,250	01/21/2020	06/15/2044
88579Y	AW	1	3M Co.....		2	E FE.....	4,724,550	110.946	5,547,300	5,000,000	4,733,460	0	6,379	0	0	3.125	3.439	MS	44,271	156,250	08/08/2019	09/19/2046
88579Y	AZ	4	3M Co.....		2	E FE.....	5,099,455	119.454	5,485,328	4,592,000	5,094,307	0	(5,148)	0	0	3.625	3.013	AO	35,142	98,854	10/26/2020	10/15/2047
88579Y	BD	2	3M Co.....		2	E FE.....	11,574,180	128.540	13,496,700	10,500,000	11,553,149	0	(16,174)	0	0	4.000	3.420	MS	124,833	360,000	10/27/2020	09/14/2048
88579Y	BK	6	3M Co.....		2	E FE.....	12,324,520	115.624	14,453,000	12,500,000	12,328,998	0	3,633	0	0	3.250	3.324	FA	141,059	406,250	12/05/2019	08/26/2049
88579Y	BP	5	3M Co.....		2	E FE.....	3,603,190	124.252	3,727,560	3,000,000	3,600,619	0	(2,571)	0	0	3.700	2.696	AO	23,433	0	10/23/2020	04/15/2050

E10.42

SCHEDULE D - PART 1

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

1	2			Codes			6		7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates											
				3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			12	13	14	15	16	17	18	19	20	21	22										
CUSIP Identification	Description	Code	For Foreign Bond CHAR	Rate of Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized							Total Foreign Exchange Change in B./A.C.V.	Rate of												Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
88642R	AA	7	TIDEWATER INC.....	.....	.....	4.C	.....	1,111,393	.....	96.050	.....	1,056,236	.....	1,099,673	.....	1,103,912	.....	0	.....	(2,424)	.....	0	.....	0	.....	8.000	.....	7.814	FMAN.	.....	14,662	.....	90,723	12/28/2017.	08/01/2022.
886546	AB	6	Tiffany & Co.....	.....	.....	2.B FE	.....	1,504,410	.....	109.580	.....	1,643,700	.....	1,500,000	.....	1,501,809	.....	0	.....	(459)	.....	0	.....	0	.....	3.800	.....	3.764	AO	.....	14,250	.....	57,000	09/22/2014.	10/01/2024.
886546	AD	2	Tiffany & Co.....	.....	.....	2.B FE	.....	7,561,383	.....	137.652	.....	10,888,273	.....	7,910,000	.....	7,584,993	.....	0	.....	6,819	.....	0	.....	0	.....	4.900	.....	5.203	AO	.....	96,898	.....	387,590	06/09/2017.	10/01/2044.
88732J	AJ	7	Time Warner Cable Inc.....	.....	.....	2.C FE	.....	4,610,880	.....	137.276	.....	5,491,040	.....	4,000,000	.....	4,527,288	.....	0	.....	(19,872)	.....	0	.....	0	.....	6.550	.....	5.331	MN	.....	43,667	.....	262,000	05/11/2016.	05/01/2037.
88732J	BD	9	Time Warner Cable Inc.....	.....	.....	2.C FE	.....	4,250,000	.....	117.184	.....	5,859,200	.....	5,000,000	.....	4,327,659	.....	0	.....	15,679	.....	0	.....	0	.....	4.500	.....	5.576	MS	.....	66,250	.....	225,000	06/02/2015.	09/15/2042.
887389	AJ	3	Timken Company.....	.....	.....	2.C FE	.....	13,009,930	.....	107.550	.....	13,981,500	.....	13,000,000	.....	13,003,875	.....	0	.....	(1,425)	.....	0	.....	0	.....	3.875	.....	3.863	MS	.....	167,917	.....	503,750	12/15/2014.	09/01/2024.
891027	AF	1	Torchmark Corp.....	.....	.....	2.A FE	.....	4,984,360	.....	116.069	.....	4,642,760	.....	4,000,000	.....	4,189,267	.....	0	.....	(72,676)	.....	0	.....	0	.....	7.875	.....	5.711	MN	.....	40,250	.....	315,000	09/23/2004.	05/15/2023.
891027	AQ	7	Torchmark Corp.....	.....	.....	2.A FE	.....	1,994,100	.....	105.462	.....	2,109,240	.....	2,000,000	.....	1,998,826	.....	0	.....	657	.....	0	.....	0	.....	3.800	.....	3.836	MS	.....	22,378	.....	76,000	09/17/2012.	09/15/2022.
891160	MJ	9	Toronto Dominion Bk Ontario.....	.....	.....	1.F FE	.....	15,764,100	.....	113.391	.....	18,142,560	.....	16,000,000	.....	15,800,606	.....	0	.....	14,660	.....	0	.....	0	.....	3.625	.....	3.766	MS	.....	170,778	.....	580,000	01/10/2019.	09/15/2031.
89147L	F#	2	Tortoise Energy Infrastructure No. T-7.....	.....	.....	1.A FE	.....	1,936,000	.....	108.613	.....	2,102,748	.....	1,936,000	.....	1,936,000	.....	0	.....	0	.....	0	.....	0	.....	4.160	.....	4.160	JJ	.....	35,571	.....	80,538	01/22/2014.	01/22/2024.
89147L	F*	6	Tortoise Energy Infrastructure No. R-12.....	.....	.....	1.A FE	.....	2,258,667	.....	102.667	.....	2,318,905	.....	2,258,667	.....	2,258,667	.....	0	.....	0	.....	0	.....	0	.....	3.770	.....	3.770	JJ	.....	37,609	.....	85,152	01/22/2014.	01/22/2024.
89147L	K#	6	Tortoise Energy Infrastructure Series FF.....	.....	.....	1.A FE	.....	645,333	.....	108.167	.....	698,038	.....	645,333	.....	645,333	.....	0	.....	0	.....	0	.....	0	.....	4.160	.....	4.160	MN	.....	3,057	.....	26,846	11/20/2013.	11/20/2023.
891490	AR	5	Tosco Corp.....	.....	.....	1.G FE	.....	12,960,300	.....	132.345	.....	13,234,500	.....	10,000,000	.....	11,770,146	.....	0	.....	(252,550)	.....	0	.....	0	.....	7.800	.....	4.410	JJ	.....	390,000	.....	780,000	11/03/2015.	01/01/2027.
891906	AB	5	TOTAL SYSTEM SERVICES IN.....	.....	.....	2.C FE	.....	9,924,800	.....	106.920	.....	10,692,000	.....	10,000,000	.....	9,979,208	.....	0	.....	8,072	.....	0	.....	0	.....	3.750	.....	3.841	JD	.....	31,250	.....	375,000	05/22/2013.	06/01/2023.
89233P	4S	2	Toyota Motor Credit Corp.....	.....	.....	1.E FE	.....	7,987,760	.....	100.065	.....	8,005,200	.....	8,000,000	.....	7,999,960	.....	0	.....	1,468	.....	0	.....	0	.....	4.250	.....	4.269	JJ	.....	160,556	.....	340,000	01/05/2011.	01/11/2021.
89236T	FT	7	Toyota Motor Credit Corp.....	.....	.....	1.E FE	.....	4,981,350	.....	118.348	.....	5,917,400	.....	5,000,000	.....	4,984,523	.....	0	.....	1,631	.....	0	.....	0	.....	3.650	.....	3.695	JJ	.....	87,701	.....	182,500	01/03/2019.	01/08/2029.
89255#	AA	9	VU TRADEMARK.....	.....	.....	1.F PL	.....	11,000,000	.....	119.981	.....	13,197,910	.....	11,000,000	.....	11,000,000	.....	0	.....	0	.....	0	.....	0	.....	4.920	.....	4.971	MON	.....	45,100	.....	541,200	07/03/2018.	07/01/2048.
893045	AE	4	TRANS-ALLEGHENY INTERSTA.....	.....	.....	2.B FE	.....	9,516,830	.....	109.307	.....	10,384,165	.....	9,500,000	.....	9,507,851	.....	0	.....	(1,609)	.....	0	.....	0	.....	3.850	.....	3.829	JD	.....	30,479	.....	365,750	12/09/2014.	06/01/2025.
89307#	AA	7	TRANS BAY CABLE.....	.....	.....	1.E PL	.....	6,769,440	.....	108.527	.....	7,346,670	.....	6,769,440	.....	6,769,440	.....	0	.....	0	.....	0	.....	0	.....	2.930	.....	2.940	MJSD	.....	551	.....	198,345	06/29/2017.	06/30/2047.
893521	AB	0	TRANSATLANTIC HOLDINGS.....	.....	.....	2.A FE	.....	13,490,410	.....	158.425	.....	16,357,381	.....	10,325,000	.....	13,181,719	.....	0	.....	(86,572)	.....	0	.....	0	.....	8.000	.....	5.584	MN	.....	71,128	.....	826,000	04/19/2018.	11/30/2039.
89407#	AG	3	TRANSWESTN PIP Series B Note 34.....	.....	.....	2.C	.....	2,000,000	.....	110.000	.....	2,200,000	.....	2,000,000	.....	2,000,000	.....	0	.....	0	.....	0	.....	0	.....	5.660	.....	5.660	JD	.....	6,918	.....	113,200	12/09/2009.	12/09/2024.
89417E	AL	3	TRAVELERS COS INC.....	.....	.....	2.1 F FE	.....	5,102,500	.....	125.342	.....	6,267,100	.....	5,000,000	.....	5,093,565	.....	0	.....	(2,286)	.....	0	.....	0	.....	3.750	.....	3.635	MN	.....	23,958	.....	187,500	11/01/2016.	05/15/2046.
89417E	AN	9	TRAVELERS COS INC.....	.....	.....	2.1 F FE	.....	1,986,064	.....	132.782	.....	2,124,512	.....	1,600,000	.....	1,983,744	.....	0	.....	(2,320)	.....	0	.....	0	.....	4.050	.....	2.772	MS	.....	20,520	.....	0	10/02/2020.	03/07/2048.
89417E	AP	4	TRAVELERS COS INC.....	.....	.....	2.1 F FE	.....	5,904,963	.....	131.802	.....	6,627,005	.....	5,028,000	.....	5,889,289	.....	0	.....	(13,866)	.....	0	.....	0	.....	4.100	.....	3.163	MS	.....	66,998	.....	160,925	10/21/2020.	03/04/2049.
896239	AA	8	Trimble Navigation Lfd.....	.....	.....	2.C FE	.....	9,677,979	.....	114.375	.....	11,048,625	.....	9,660,000	.....	9,666,765	.....	0	.....	(2,113)	.....	0	.....	0	.....	4.750	.....	4.724	JD	.....	38,238	.....	458,850	12/18/2014.	12/01/2024.
898384	AY	8	TRUSTEES OF UNION COLL.....	.....	.....	1.E FE	.....	244,428	.....	105.249	.....	252,598	.....	240,000	.....	242,607	.....	0	.....	(422)	.....	0	.....	0	.....	3.750	.....	3.531	JJ	.....	4,500	.....	9,000	05/18/2016.	07/01/2026.
902494	AT	0	Tyson Foods Inc.....	.....	.....	2.B FE	.....	7,082,390	.....	104.891	.....	7,342,370	.....	7,000,000	.....	7,011,951	.....	0	.....	(9,652)	.....	0	.....	0	.....	4.500	.....	4.351	JD	.....	14,000	.....	315,000	07/13/2012.	06/15/2022.
902494	AX	1	Tyson Foods Inc.....	.....	.....	2.B FE	.....	6,550,784	.....	111.141	.....	7,036,337	.....	6,331,000	.....	6,418,520	.....	0	.....	(23,969)	.....	0	.....	0	.....	3.950	.....	3.513	FA	.....	94,473	.....	250,075	12/18/2014.	08/15/2024.
902494	AY	9	Tyson Foods Inc.....	.....	.....	2.B FE	.....	3,673,800	.....	138.211	.....	4,146,330	.....	3,000,000	.....	3,654,974	.....	0	.....	(17,493)	.....	0	.....	0	.....	5.150	.....	3.732	FA	.....	58,367	.....	154,500	11/27/2019.	08/15/2044.
902494	BH	5	Tyson Foods Inc.....	.....	.....	2.B FE	.....	9,523,090	.....	143.969	.....	11,517,520	.....	8,000,000	.....	9,483,239	.....	0	.....	(30,059)	.....	0	.....	0	.....	5.100	.....	3.976	MS	.....	105,400	.....	408,000	09/26/2019.	09/28/2048.
902494	BJ	1	Tyson Foods Inc.....	.....	.....	2.B FE	.....	498,235	.....	115.080	.....	575,400	.....	500,000	.....	498,662	.....	0	.....	229	.....	0	.....	0	.....	4.000	.....	4.058	MS	.....	6,667	.....	20,000	02/13/2019.	03/01/2026.
902691	B#	0	UGI UTILITIES.....	.....	.....	1.F	.....	1,000,000	.....	98.661	.....	986,610	.....	1,000,000	.....	1,000,000	.....	0	.....	0	.....	0	.....	0	.....	3.120	.....	3.120	AO	.....	6,500	.....	15,600	04/16/2020.	04/16/2050.
902691	B@	2	UGI UTILITIES.....	.....	.....	1.F	.....	10,000,000	.....	110.000	.....	11,000,000	.....	10,000,000	.....	10,000,000	.....	0	.....	0	.....	0	.....	0	.....	4.550	.....	4.550	FA	.....	189,583	.....	455,000	02/01/2019.	02/01/2049.
902917	AH	6	USA Waste Services Inc.....	.....	.....	2.A FE	.....	17,529,610	.....	131.869	.....	22,417,730	.....	17,000,000	.....	17,270,705	.....	0	.....	(27,310)	.....	0	.....	0	.....	7.000	.....	6.725	JJ	.....	548,722	.....	1,190,000	06/08/2007.	07/15/2028.
90363@	AC	4	USTA NATL TENNIS Series C.....	.....	.....	1.G FE	.....	8,000,000	.....	95.978	.....	7,678,240	.....	8,000,000	.....	8,000,000	.....	0	.....	0	.....	0	.....	0	.....	3.290	.....	3.254	JJ	.....	126,482	.....	263,200	05/26/2016.	07/08/2036.
904000	AB	2	ULTRAMAR DIAMOND SHAMRCK.....	.....	.....	2.B FE	.....	6,489,300	.....	126.737	.....	6,336,850	.....	5,000,000	.....	6,438,505	.....	0	.....	(50,795)	.....	0	.....	0	.....	6.750	.....	4.322	AO	.....	71,250	.....	337,500	02/10/2020.	10/15/2037.
90539J	AA	7	UNION BANKSHARES CORP.....	.....	.....	2.B FE	.....	2,000,000	.....	101.718	.....	2,034,360	.....	2,000,000	.....	2,000,000	.....	0	.....	0	.....	0	.....	0	.....	5.000	.....	4.324	JD	.....	4,444	.....	100,000	11/30/2016.	12/15/2026.
906548	CN	0	Union Elec Co.....	.....	.....	1.F FE	.....	9,956,700	.....	126.362	.....	12,																							

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
907818	ER	5	Union Pacific Corp.....			2	2.A FE.....	13,064,926	125.882	16,364,660	13,000,000	13,063,421	0	(463)	0	0	4.100	4.076	MS	156,939	533,000	09/18/2017	09/15/2067
907818	FG	8	Union Pacific Corp.....			2	2.A FE.....	2,629,507	124.063	3,115,222	2,511,000	2,628,166	0	(1,341)	0	0	3.839	3.614	MS	27,045	80,331	01/21/2020	03/20/2060
907818	FL	7	Union Pacific Corp.....			2	2.A FE.....	1,499,325	121.264	1,818,960	1,500,000	1,499,337	0	12	0	0	3.750	3.752	FA	22,813	28,906	01/28/2020	02/05/2070
909318	AA	5	UNITED AIR 2018-1 AA PTT.....				1.E FE.....	3,880,540	99.619	4,021,763	4,037,145	3,900,845	0	10,468	0	0	3.500	4.096	MS	47,100	141,300	01/24/2019	03/01/2030
90931M	AA	4	UNITED AIR 2016-1 A PTT.....				2.A FE.....	7,575,342	99.126	7,509,133	7,575,342	7,575,342	0	0	0	0	3.450	3.450	JJ	126,319	261,349	06/06/2016	01/07/2030
90931V	AA	4	UNITED AIR 2018-1 A PTT.....				2.A FE.....	3,630,433	95.335	3,463,498	3,632,976	3,630,891	0	153	0	0	3.700	3.709	MS	44,807	134,420	02/07/2018	03/01/2030
90932D	AA	3	UNITED AIR 2016-2 A PTT.....				2.A FE.....	4,207,071	94.545	3,977,575	4,207,071	4,207,071	0	0	0	0	3.100	3.100	AO	30,431	130,419	09/13/2016	04/07/2030
90932J	AA	0	UNITED AIR 2019-2 AA PTT.....				1.E FE.....	3,940,926	96.916	3,819,387	3,940,926	3,940,926	0	0	0	0	2.700	2.700	MN	17,734	120,592	09/03/2019	05/01/2032
911312	AJ	5	United Parcel Service.....				1.G FE.....	931,697	156.994	1,161,756	740,000	914,724	0	(6,878)	0	0	6.200	4.240	JJ	21,156	45,880	06/08/2018	01/15/2038
911312	AN	6	United Parcel Service.....			2	1.G FE.....	3,768,935	137.815	4,258,484	3,090,000	3,746,103	0	(22,831)	0	0	4.875	3.373	MN	19,248	150,638	01/09/2020	11/15/2040
911312	BN	5	United Parcel Service.....			2	1.G FE.....	2,447,856	127.022	3,366,083	2,650,000	2,456,577	0	3,831	0	0	3.750	4.206	MN	12,698	99,375	09/07/2018	11/15/2047
911312	BQ	8	United Parcel Service.....			2	1.G FE.....	6,112,620	136.642	8,198,520	6,000,000	6,109,137	0	(2,120)	0	0	4.250	4.138	MS	75,083	255,000	04/12/2019	03/15/2049
911312	BS	4	United Parcel Service.....			2	1.G FE.....	10,113,090	122.504	12,250,400	10,000,000	10,110,671	0	(2,211)	0	0	3.400	3.339	MS	113,333	354,167	12/12/2019	09/01/2049
911312	BV	7	United Parcel Service.....			2	1.G FE.....	3,731,963	142.243	5,334,113	3,750,000	3,732,417	0	454	0	0	5.200	5.239	AO	48,750	101,292	03/19/2020	04/01/2040
911365	BM	5	United Rentals NA Inc.....			2	3.A FE.....	2,026,966	104.875	2,097,500	2,000,000	2,023,257	0	(3,661)	0	0	3.875	3.611	MN	9,903	79,868	02/25/2020	11/15/2027
91159H	HA	1	US Bancorp.....			2	1.E FE.....	2,001,140	101.162	2,023,240	2,000,000	2,000,055	0	(135)	0	0	4.125	4.118	MN	8,479	82,500	05/24/2011	05/24/2021
91159H	HK	9	US Bancorp.....			2	1.G FE.....	6,813,048	110.647	7,302,702	6,600,000	6,687,997	0	(22,670)	0	0	3.600	3.206	MS	72,600	237,600	01/06/2015	09/11/2024
911684	AD	0	US CELLULAR CORP.....				3.B FE.....	7,783,732	130.040	11,456,524	8,810,000	8,030,222	0	31,175	0	0	6.700	7.765	JD	26,234	590,270	09/28/2016	12/15/2033
913017	BS	7	United Technologies Corp.....				2.A FE.....	11,819,200	146.582	14,658,200	10,000,000	11,588,478	0	(51,151)	0	0	5.700	4.463	AO	120,333	570,000	01/22/2016	04/15/2040
913017	BT	5	United Technologies Corp.....				2.A FE.....	9,263,750	130.406	11,736,540	9,000,000	9,234,295	0	(6,647)	0	0	4.500	4.312	JD	33,750	405,000	02/25/2016	06/01/2042
91324P	BW	1	UnitedHealth Group Inc.....			2	1.G FE.....	1,281,780	132.086	1,320,860	1,000,000	1,279,961	0	(1,819)	0	0	4.375	2.615	MS	12,882	0	10/26/2020	03/15/2042
91324P	CD	2	UnitedHealth Group Inc.....			2	1.G FE.....	1,007,790	131.325	1,313,250	1,000,000	1,007,078	0	(197)	0	0	4.250	4.200	MS	12,514	42,500	11/14/2016	03/15/2043
91324P	CR	1	UnitedHealth Group Inc.....				1.G FE.....	5,476,600	141.047	7,052,350	5,000,000	5,432,344	0	(9,953)	0	0	4.750	4.183	JJ	109,514	237,500	02/26/2016	07/15/2045
91324P	DL	3	UnitedHealth Group Inc.....			2	1.G FE.....	6,971,770	133.540	9,347,800	7,000,000	6,973,223	0	504	0	0	4.250	4.274	JD	13,222	297,500	10/03/2018	06/15/2048
91324P	DQ	2	UnitedHealth Group Inc.....			2	1.G FE.....	3,749,200	138.036	4,141,080	3,000,000	3,738,467	0	(10,400)	0	0	4.450	3.105	JD	5,933	111,250	10/19/2020	12/15/2048
91529Y	AD	8	UNUM GROUP.....				2.C FE.....	3,630,480	136.221	4,086,630	3,000,000	3,517,215	0	(32,045)	0	0	7.375	5.343	JD	9,833	221,250	03/06/2017	06/15/2033
918204	AR	9	VF Corp.....				1.G FE.....	4,997,160	133.432	5,337,280	4,000,000	4,851,521	0	(50,684)	0	0	6.000	3.873	AO	50,667	240,000	01/03/2018	10/15/2032
918204	AT	5	VF Corp.....				1.G FE.....	2,861,078	141.501	3,113,022	2,200,000	2,792,236	0	(24,376)	0	0	6.450	4.184	MN	23,650	141,900	01/03/2018	11/01/2037
918204	BC	1	VF Corp.....			2	1.G FE.....	1,048,010	110.719	1,107,190	1,000,000	1,045,381	0	(2,629)	0	0	2.950	2.390	AO	5,572	14,750	05/27/2020	04/23/2030
91913Y	AL	4	Valero Energy Corp.....				2.B FE.....	11,588,000	133.022	12,504,068	9,400,000	11,476,771	0	(84,903)	0	0	6.625	4.662	JD	27,678	622,750	11/26/2019	06/15/2037
91913Y	AT	7	Valero Energy Corp.....				2.B FE.....	11,978,474	116.636	12,660,838	10,855,000	11,945,806	0	(25,439)	0	0	4.900	4.232	MS	156,614	531,895	10/17/2019	03/15/2045
919794	AB	3	VALLEY NATIONAL BANCORP.....				2.B FE.....	14,652,170	109.040	15,810,800	14,500,000	14,551,764	0	(17,493)	0	0	5.125	4.983	MS	194,038	743,125	07/01/2014	09/27/2023
920253	AE	1	VALMONT INDUSTRIES.....			2	2.C FE.....	11,927,822	117.882	14,435,830	12,246,000	11,941,167	0	3,674	0	0	5.250	5.405	AO	160,729	440,764	07/30/2020	10/01/2054
920253	AF	8	VALMONT INDUSTRIES.....			2	2.C FE.....	17,808,596	116.053	20,715,461	17,850,000	17,843,580	0	6,455	0	0	5.000	4.988	AO	223,125	792,500	09/25/2020	10/01/2044
920355	AH	7	Valspar Corp.....			2	2.C FE.....	10,026,790	108.526	10,852,600	10,000,000	10,011,548	0	(2,785)	0	0	3.300	3.268	FA	137,500	330,000	01/15/2015	02/01/2025
920355	AK	0	Valspar Corp.....			2	2.C FE.....	2,986,800	112.803	3,384,090	3,000,000	2,992,945	0	1,241	0	0	3.950	4.002	JJ	54,642	118,500	07/22/2015	01/15/2026
92203#	AZ	1	Vanguard Group Inc Series L.....				1.G.....	31,000,000	106.150	32,906,500	31,000,000	31,000,000	0	0	0	0	3.250	3.250	FA	369,417	0	07/30/2020	08/22/2060
92240M	BF	4	VECTOR GROUP LTD.....			2	3.C FE.....	3,000,000	101.864	3,055,920	3,000,000	3,000,000	0	0	0	0	6.125	6.125	FA	76,562	183,750	01/19/2017	02/01/2025
92343V	BR	4	Verizon Communications.....				2.A FE.....	10,390,600	112.778	11,277,800	10,000,000	10,123,051	0	(42,327)	0	0	5.150	4.657	MS	151,639	515,000	11/01/2013	09/15/2023
92343V	DV	3	Verizon Communications.....				2.A FE.....	5,470,700	145.796	7,289,800	5,000,000	5,452,547	0	(8,403)	0	0	5.500	4.884	MS	80,208	275,000	10/02/2018	03/16/2047

E10.44

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
92343V	FU	3	Verizon Communications		2.A FE	2,643,110	100.852	2,672,578	2,650,000	2,643,127	0	17	0	0	2.875	2.888	MN	8,677	0	11/10/2020	11/20/2050	
92345Y	AA	4	Verisk Analytics Inc.		2.B FE	12,056,508	101.715	11,783,683	11,585,000	11,604,751	0	(57,953)	0	0	5.800	5.272	MN	111,988	671,930	06/01/2011	05/01/2021	
92345Y	AE	6	Verisk Analytics Inc.		2.B FE	17,344,205	141.920	21,702,406	15,292,000	17,238,701	0	(45,235)	0	0	5.500	4.608	JD	37,380	841,060	12/16/2019	06/15/2045	
92553P	AT	9	VIACOM INC		2.B FE	2,931,900	108.924	3,267,720	3,000,000	2,978,855	0	7,327	0	0	4.250	4.534	MS	42,500	127,500	08/20/2013	09/01/2023	
92553P	AU	6	VIACOM INC		2.B FE	2,256,553	139.105	2,434,338	1,750,000	2,243,777	0	(12,776)	0	0	5.850	3.931	MS	34,125	102,375	01/28/2020	09/01/2043	
92556H	AD	9	VIACOMCBS INC		2.B FE	6,817,650	120.661	8,446,270	7,000,000	6,824,883	0	7,233	0	0	4.200	4.483	MN	34,300	147,000	05/12/2020	05/19/2032	
92783#	AA	4	VA INTL GATEWAY No. 62		1.G PL	6,288,892	114.741	7,215,938	6,288,892	6,288,892	0	0	0	0	3.930	3.949	MJSD	687	247,153	08/22/2014	06/30/2030	
92783#	AB	2	VA INTL GATEWAY Series A1		1.G PL	15,000,000	115.142	17,271,300	15,000,000	15,000,000	0	0	0	0	3.720	3.737	MJSD	1,550	558,000	09/29/2017	11/03/2041	
927847	AA	1	VIRGINIA MASON MED CNTR		2.C FE	29,500,930	114.759	35,519,058	30,951,000	29,603,435	0	27,374	0	0	5.136	5.466	FA	600,532	1,589,643	05/25/2017	08/15/2044	
92826C	AC	6	VISA INC CLASS A SHARES		1.D FE	5,991,660	104.648	6,278,880	6,000,000	5,997,510	0	1,225	0	0	2.800	2.822	JD	7,933	168,000	12/09/2015	12/14/2022	
92826C	AF	9	VISA INC CLASS A SHARES		2.D FE	14,629,562	137.207	19,189,771	13,986,000	14,595,412	0	(15,131)	0	0	4.300	4.014	JD	28,399	601,398	03/28/2019	12/14/2045	
92826C	AJ	1	VISA INC CLASS A SHARES		1.D FE	1,835,880	125.450	2,509,000	2,000,000	1,842,842	0	3,182	0	0	3.650	4.139	MS	21,494	73,000	10/04/2018	09/15/2047	
928563	AC	9	VMware Inc.		2.C FE	4,983,200	112.835	5,641,750	5,000,000	4,988,135	0	1,536	0	0	3.900	3.941	FA	70,417	195,000	08/16/2017	08/21/2027	
928668	AU	6	YOLKSWAGEN GROUP AMERICA		2.A FE	5,862,373	121.956	6,707,580	5,500,000	5,817,386	0	(34,578)	0	0	4.750	3.881	MN	34,833	261,250	09/19/2019	11/13/2028	
92890H	AC	6	WEA FINANCE LLC/WESTFIEL		2.A FE	9,979,630	105.563	10,556,300	10,000,000	9,991,519	0	2,085	0	0	3.750	3.775	MS	108,333	375,000	09/15/2014	09/17/2024	
92890H	AD	4	WEA FINANCE LLC/WESTFIEL		2.A FE	4,795,520	108.310	4,332,400	4,000,000	4,776,478	0	(19,042)	0	0	4.750	3.519	MS	54,889	190,000	02/06/2020	09/17/2044	
929160	AV	1	Vulcan Materials Co.		2.B FE	19,769,797	124.086	22,576,207	18,194,000	19,751,242	0	(17,563)	0	0	4.500	3.963	JD	36,388	728,978	09/14/2020	06/15/2047	
92936U	AA	7	WP CAREY INC		2.B FE	11,857,391	111.083	13,163,336	11,850,000	11,852,632	0	(863)	0	0	4.600	4.591	AO	136,275	545,100	04/10/2014	04/01/2024	
92940P	AD	6	WRKCO INC		2.B FE	3,382,320	123.589	3,707,670	3,000,000	3,332,960	0	(36,110)	0	0	4.900	3.302	MS	43,283	147,000	08/14/2019	03/15/2029	
92940P	AG	9	WRKCO INC		2.B FE	997,640	110.017	1,100,170	1,000,000	997,734	0	94	0	0	3.000	3.022	JD	1,333	16,000	06/01/2020	06/15/2033	
931142	DK	6	Wal-Mart Stores Inc.		1.C FE	10,972,200	137.243	13,724,300	10,000,000	10,866,053	0	(23,360)	0	0	4.750	4.150	AO	117,431	475,000	01/13/2016	10/02/2043	
931142	DQ	3	Wal-Mart Stores Inc.		1.C FE	1,977,000	134.340	2,015,100	1,500,000	1,973,312	0	(3,688)	0	0	4.300	2.480	AO	12,363	32,250	10/02/2020	04/22/2044	
931427	AC	2	WALGREENS BOOTS ALLIANCE		2.B FE	14,546,510	113.590	15,478,909	13,627,000	14,481,671	0	(20,401)	0	0	4.800	4.368	MN	78,128	654,096	04/28/2020	11/18/2044	
931427	AH	1	WALGREENS BOOTS ALLIANCE		2.B FE	10,136,500	110.621	11,062,100	10,000,000	10,057,152	0	(14,388)	0	0	3.800	3.632	MN	45,389	380,000	12/16/2014	11/18/2024	
931427	AR	9	WALGREENS BOOTS ALLIANCE		2.B FE	8,124,430	111.741	8,939,280	8,000,000	8,115,014	0	(2,510)	0	0	4.650	4.552	JD	31,000	372,000	11/10/2016	06/01/2046	
93884P	DW	7	WASHINGTON GAS LIGHT CO.		1.G FE	7,047,488	119.656	7,283,461	6,087,000	7,042,893	0	(4,595)	0	0	3.796	2.912	MS	68,035	0	10/28/2020	09/15/2046	
93884P	DY	3	WASHINGTON GAS LIGHT CO.		1.G FE	7,019,057	120.265	7,372,245	6,130,000	7,015,334	0	(3,722)	0	0	3.650	2.897	MS	65,880	0	12/07/2020	09/15/2049	
939653	A*	2	Washington Reit.		2.C Z	4,000,000	102.259	4,090,360	4,000,000	4,000,000	0	0	0	0	3.440	3.440	JJ	5,351	0	12/17/2020	12/29/2030	
947890	AH	2	WEBSTER FINANCIAL CORP		2.B FE	9,920,800	107.077	10,707,700	10,000,000	9,971,472	0	8,338	0	0	4.375	4.474	FA	165,278	437,500	02/04/2014	02/15/2024	
948741	AK	9	Weingarten Realty Invest		2.B FE	7,391,170	107.077	7,569,273	7,069,000	7,183,264	0	(38,026)	0	0	4.450	3.835	JJ	145,052	314,571	06/09/2016	01/15/2024	
948741	AL	7	Weingarten Realty Invest		2.B FE	2,654,886	107.401	2,792,426	2,600,000	2,628,434	0	(6,206)	0	0	3.850	3.566	JD	8,342	100,100	06/14/2016	06/01/2025	
948741	AM	5	Weingarten Realty Invest		2.B FE	1,487,325	106.268	1,594,200	1,500,000	1,492,371	0	1,214	0	0	3.250	3.350	FA	18,417	48,750	08/02/2016	08/15/2026	
94973V	AN	7	WellPoint Inc.		2.B FE	2,996,663	145.022	3,262,995	2,250,000	2,967,363	0	(29,299)	0	0	6.375	3.759	JD	6,375	143,438	01/16/2020	06/15/2037	
94973V	AY	3	WellPoint Inc.		2.B FE	2,516,200	130.587	2,611,740	2,000,000	2,513,272	0	(2,928)	0	0	4.625	2.991	MN	11,819	46,250	10/28/2020	05/15/2042	
94973V	BB	2	WellPoint Inc.		2.B FE	1,501,862	131.163	1,541,165	1,175,000	1,500,083	0	(1,778)	0	0	4.650	2.936	JJ	25,194	0	10/27/2020	01/15/2043	
94973V	BK	2	WellPoint Inc.		2.B FE	14,023,265	131.641	17,113,330	13,000,000	14,004,144	0	(15,409)	0	0	4.650	4.112	FA	228,367	511,500	10/09/2020	08/15/2044	
949746	RT	0	Wells Fargo Company		2.A FE	10,000,000	100.220	10,022,000	10,000,000	10,000,000	0	0	0	0	1.566	1.974	MJSD	12,179	231,102	02/26/2016	03/04/2021	
95000U	2G	7	WELLS FARGO & COMPANY		1.F FE	1,820,934	109.127	1,964,286	1,800,000	1,817,092	0	(3,837)	0	0	2.879	2.636	AO	8,781	51,822	12/27/2019	10/30/2030	
95000U	2H	5	WELLS FARGO & COMPANY		1.F FE	1,000,000	105.757	1,057,570	1,000,000	1,000,000	0	0	0	0	2.406	2.406	AO	4,077	24,060	10/24/2019	10/30/2025	

E10.45

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95101V	AA	7	WESLEYAN UNIVERSITY.....			1.D FE.....	5,834,206	126.309	5,889,789	4,663,000	5,833,712	0	(494)	0	0	4.781	3.800	JJ.....	111,469	0	07/13/2020	07/01/2116
955278	C#	1	West Penn Pwr Co.....			1.F.....	12,000,000	110.000	13,200,000	12,000,000	12,000,000	0	0	0	0	4.220	4.220	FA.....	191,307	506,400	08/15/2019	08/15/2059
955306	B#	1	WEST PHARMACEUTICAL SERVICES Series B No.....			1.G.....	1,500,000	110.000	1,650,000	1,500,000	1,500,000	0	0	0	0	3.820	3.820	JJ.....	28,013	57,300	07/05/2012	07/05/2024
956708	AA	9	WEST VA HEALTH SYS OBL.....			2.1.F FE.....	2,534,400	129.830	2,596,600	2,000,000	2,533,013	0	(1,387)	0	0	4.924	3.404	JD.....	8,207	49,240	11/18/2020	06/01/2048
95709T	AH	3	Westar Energy.....			2.1.F FE.....	5,200,110	123.050	5,537,250	4,500,000	5,172,262	0	(22,815)	0	0	4.125	3.137	MS.....	61,875	185,625	10/08/2019	03/01/2042
95709T	AJ	9	Westar Energy.....			2.1.F FE.....	4,916,434	124.946	5,029,077	4,025,000	4,908,168	0	(8,265)	0	0	4.100	2.752	AO.....	41,256	82,513	09/18/2020	04/01/2043
95709T	AK	6	Westar Energy.....			2.1.F FE.....	3,247,380	128.119	3,843,570	3,000,000	3,236,994	0	(6,492)	0	0	4.625	4.080	MS.....	46,250	138,750	05/07/2019	09/01/2043
957576	AA	9	Western & Southern Finance 144A.....			1.F FE.....	908,615	134.659	1,591,669	1,182,000	980,196	0	9,149	0	0	5.750	7.923	JJ.....	31,339	67,965	09/17/2009	07/15/2033
95829T	AA	3	WESTERN GROUP HOUSING LP.....			1.C FE.....	6,769,867	143.164	7,016,232	4,900,835	6,622,537	0	(89,403)	0	0	6.750	4.321	MS.....	97,404	330,806	07/13/2016	03/15/2057
958667	AA	5	WESTERN MIDSTREAM OPERAT.....			3.B FE.....	14,809,329	110.179	16,504,814	14,980,000	14,812,181	0	2,853	0	0	5.250	5.326	FA.....	327,688	432,547	01/24/2020	02/01/2050
960386	AH	3	WABTEC.....			2.C FE.....	2,987,430	105.623	3,168,690	3,000,000	2,996,175	0	1,347	0	0	4.375	4.427	FA.....	49,583	131,250	08/20/2013	08/15/2023
960386	AM	2	WABTEC.....			2.C FE.....	3,302,286	118.743	3,931,581	3,311,000	3,309,012	0	6,726	0	0	4.950	4.865	MS.....	48,258	57,197	09/24/2020	09/15/2028
960413	AF	9	WESTLAKE CHEMICAL CORP.....			2.B FE.....	1,990,540	103.623	2,072,460	2,000,000	1,998,312	0	1,048	0	0	3.600	3.657	JJ.....	33,200	72,000	07/10/2012	07/15/2022
960413	AS	1	WESTLAKE CHEMICAL CORP.....			2.B FE.....	11,499,260	129.960	12,996,000	10,000,000	11,477,009	0	(22,251)	0	0	5.000	4.057	FA.....	188,889	250,000	07/17/2020	08/15/2046
960413	AU	6	WESTLAKE CHEMICAL CORP.....			2.B FE.....	14,294,220	119.078	17,915,285	15,045,000	14,322,857	0	12,559	0	0	4.375	4.681	MN.....	84,106	658,219	03/10/2020	11/15/2047
962166	BT	0	Weyerhaeuser Co.....			2.B FE.....	5,030,050	143.537	7,176,850	5,000,000	5,021,261	0	(997)	0	0	6.875	6.825	JD.....	15,278	343,750	01/24/2007	12/15/2033
963320	AT	3	Whirlpool Corp.....			2.B FE.....	6,992,790	111.052	7,773,640	7,000,000	6,996,675	0	696	0	0	3.700	3.712	MN.....	43,167	259,000	10/30/2014	05/01/2025
963320	AV	8	Whirlpool Corp.....			2.B FE.....	990,100	124.629	1,246,290	1,000,000	990,433	0	197	0	0	4.500	4.564	JD.....	3,750	45,000	07/30/2019	06/01/2046
963320	AW	6	Whirlpool Corp.....			2.B FE.....	2,964,300	122.052	3,661,560	3,000,000	2,969,668	0	2,963	0	0	4.750	4.902	FA.....	49,479	142,500	02/20/2019	02/26/2029
963320	AX	4	Whirlpool Corp.....			2.B FE.....	12,262,721	129.740	14,774,791	11,388,000	12,255,211	0	(7,510)	0	0	4.600	4.135	MN.....	66,936	273,565	07/14/2020	05/15/2050
96332H	CG	2	Whirlpool Corp.....			2.B FE.....	1,256,005	128.978	1,274,303	988,000	1,252,599	0	(3,406)	0	0	5.150	3.417	MS.....	16,961	25,441	07/23/2020	03/01/2043
96812W	AA	3	WILD LIFE CONSERVATION.....			2.1.E FE.....	7,000,000	102.201	7,154,070	7,000,000	7,000,000	0	7,154	0	0	3.414	3.414	FA.....	91,609	0	08/06/2020	08/01/2050
96928*	FP	7	KRAFT FOODS GRP.....			2.C.....	15,596,209	107.580	16,778,402	15,596,209	15,596,209	0	0	0	0	4.470	4.512	MON.....	30,984	697,151	10/09/2013	01/15/2035
969457	BV	1	Williams Cos Inc.....			2.C FE.....	4,374,459	129.786	4,805,976	3,703,000	4,360,356	0	(14,104)	0	0	5.750	4.502	JD.....	4,140	212,923	02/12/2020	06/24/2044
96949L	AE	5	WILLIAMS COMPANIES INC.....			2.B FE.....	2,444,513	122.921	2,765,723	2,250,000	2,441,100	0	(3,413)	0	0	4.850	4.311	MS.....	36,375	109,125	01/27/2020	03/01/2048
96950F	AK	0	Williams Partners LP.....			2.B FE.....	4,143,493	130.492	4,709,456	3,609,000	4,133,050	0	(10,443)	0	0	5.800	4.740	MN.....	26,747	209,322	03/03/2020	11/15/2043
96950F	AM	6	Williams Partners LP.....			2.B FE.....	4,112,120	110.406	4,416,240	4,000,000	4,038,988	0	(12,316)	0	0	4.300	3.945	MS.....	55,900	172,000	05/07/2014	03/04/2024
96950F	AN	4	Williams Partners LP.....			2.B FE.....	1,508,403	123.685	1,653,668	1,337,000	1,504,643	0	(3,760)	0	0	5.400	4.511	MS.....	23,464	72,198	02/03/2020	03/04/2044
970648	AH	4	Willis Group NA.....			2.B FE.....	7,814,635	140.907	9,863,490	7,000,000	7,796,826	0	(15,263)	0	0	5.050	4.329	MS.....	104,086	353,500	01/08/2020	09/15/2048
97068L	AA	6	WILLIS-KNIGHTON MED CTR.....			2.1.E FE.....	5,581,137	133.499	6,972,653	5,223,000	5,580,229	0	(908)	0	0	4.813	4.354	MS.....	83,794	192,520	11/20/2020	09/01/2048
97314@	AA	3	WIND ENERGY TRANSMISSION TEXAS No. 33.....			1.F PL.....	17,333,333	110.000	19,066,667	17,333,333	17,333,333	0	0	0	0	3.670	3.687	MJSD.....	1,767	636,133	12/18/2014	12/18/2034
97650W	AF	5	WINTRUST FINANCIAL CORP.....			2.B FE.....	10,000,000	107.140	10,714,000	10,000,000	10,000,000	0	0	0	0	5.000	5.000	JD.....	25,000	500,000	06/10/2014	06/13/2024
976656	CG	1	Wisconsin Elec Pwr Co.....			2.1.G FE.....	3,832,858	124.442	4,660,353	3,745,000	3,825,705	0	(2,092)	0	0	4.250	4.104	JD.....	13,264	159,163	05/02/2017	06/01/2044
976826	BF	3	Wisconsin Pwr & Lt Co.....			1.G FE.....	7,671,051	162.342	8,376,847	5,160,000	7,399,037	0	(84,387)	0	0	7.600	4.126	AO.....	98,040	392,160	09/19/2017	10/01/2038
976826	BK	2	Wisconsin Pwr & Lt Co.....			2.1.G FE.....	3,662,576	122.538	3,878,328	3,165,000	3,656,883	0	(5,693)	0	0	4.100	3.147	AO.....	27,395	75,850	12/10/2020	10/15/2044
976843	BJ	0	Wisconsin Pub Svc Corp.....			2.1.F FE.....	5,288,605	135.624	5,947,112	4,385,000	5,261,028	0	(24,137)	0	0	4.752	3.488	MN.....	34,729	208,375	12/17/2019	11/01/2044
97786#	AL	6	Ferguson PLC Series K No. K-22.....			2.A FE.....	5,000,000	101.370	5,068,500	5,000,000	5,000,000	0	0	0	0	3.830	3.830	MS.....	63,833	191,500	09/01/2015	09/01/2027
98138K	AA	2	WORCESTER POLY INSTITUTE.....			1.F FE.....	7,551,900	99.734	7,480,500	7,500,000	7,550,029	0	(586)	0	0	4.338	4.301	MS.....	108,450	325,350	11/03/2016	09/01/2056
981811	AE	2	WORTHINGTON INDUSTRIES.....			2.B FE.....	9,884,219	113.940	10,835,694	9,510,000	9,700,582	0	(31,700)	0	0	4.550	4.124	AO.....	91,349	432,705	07/01/2014	04/15/2026
983793	AH	3	XPO LOGISTICS INC.....			2.3.C FE.....	3,497,500	107.801	3,773,035	3,500,000	3,497,802	0	302	0	0	6.250	6.267	MN.....	36,458	111,198	04/23/2020	05/01/2025

E10.46

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
98419M	AK	6			2	B FE	6,082,989	122.726	7,087,427	5,775,000	6,083,896	0	(1,517)	0	0	4.375	4.019	MN	42,109	205,625	11/02/2020	11/01/2046
98478*	AW	7				1.F	8,000,000	102.039	8,163,120	8,000,000	8,000,000	0	0	0	0	3.300	3.300	AO	66,000	267,667	09/26/2019	10/01/2049
98752Y	AP	4			2	B FE	8,857,058	110.602	9,788,277	8,850,000	8,856,651	0	(112)	0	0	5.151	5.146	FA	189,943	455,864	10/16/2018	08/01/2048
98956P	AB	8			2	B FE	18,170,390	131.470	22,021,225	16,750,000	18,149,606	0	(22,738)	0	0	5.750	5.039	MN	82,936	905,625	10/02/2020	11/30/2039
98956P	AH	5			2	B FE	7,727,725	117.339	8,970,567	7,645,000	7,749,600	0	1,430	0	0	4.450	4.339	FA	128,521	278,904	08/20/2020	08/15/2045
98956P	AT	9			2	B FE	1,296,854	113.311	1,473,043	1,300,000	1,297,063	0	209	0	0	3.550	3.579	MS	12,948	23,075	03/13/2020	03/20/2030
G6515#	AC	8				2.C	13,000,000	109.153	14,189,890	13,000,000	13,000,000	0	0	0	0	3.920	3.920	FA	195,347	509,600	08/13/2014	08/13/2026
Q0832*	AG	1				1.G	2,000,000	101.498	2,029,960	2,000,000	2,000,000	0	0	0	0	3.340	3.340	JD	5,010	64,256	12/04/2019	12/04/2031
Q0832*	AH	9				2.A	9,000,000	100.695	9,062,550	9,000,000	9,000,000	0	0	0	0	3.440	3.440	JD	23,220	298,150	12/04/2019	12/04/2034
008474	E*	5			A	2.B FE	1,000,000	110.350	1,103,500	1,000,000	1,000,000	0	0	0	0	4.380	4.380	AO	10,463	43,800	04/05/2018	04/05/2028
008474	E@	3			A	2.B FE	3,000,000	110.317	3,309,510	3,000,000	3,000,000	0	0	0	0	4.480	4.480	AO	32,107	134,400	04/05/2018	04/05/2028
00908P	AA	5			A	1.G FE	8,480,704	98.258	8,819,638	8,976,000	8,553,270	0	31,681	0	0	3.300	4.143	JJ	136,585	296,208	10/18/2018	01/15/2030
012873	AK	1			A	3.A FE	1,249,900	118.766	1,187,660	1,000,000	1,224,652	0	(15,606)	0	0	7.375	4.704	MN	12,292	73,750	05/08/2019	11/01/2031
01626P	AG	1			A	2.B FE	25,611,920	125.390	30,093,600	24,000,000	25,573,812	0	(20,487)	0	0	4.500	4.081	JJ	465,000	900,000	07/24/2020	07/26/2047
01626P	AN	6			A	2.B FE	6,876,525	118.807	7,337,520	6,176,000	6,872,138	0	(4,387)	0	0	3.800	3.195	JJ	101,698	0	10/16/2020	01/25/2050
06368B	GS	1			A	2.A FE	2,799,480	113.384	3,401,520	3,000,000	2,823,610	0	10,980	0	0	3.803	4.442	JD	5,071	114,090	10/02/2018	12/15/2032
067901	AH	1			A	2.B FE	2,430,480	137.937	2,758,740	2,000,000	2,416,890	0	(12,505)	0	0	5.250	3.810	AO	26,250	105,000	11/26/2019	04/01/2042
0778FP	AA	7			A	2.A FE	10,000,000	133.752	13,375,200	10,000,000	10,000,000	0	0	0	0	4.464	4.464	AO	111,600	446,400	03/26/2018	04/01/2048
10549P	AG	6			A	2.A FE	1,320,000	133.418	2,668,360	2,000,000	1,455,973	0	19,760	0	0	7.375	11.605	MS	49,167	147,500	04/14/2009	03/01/2033
112585	AH	7			A	1.G FE	15,356,520	111.604	17,142,374	15,360,000	15,358,439	0	349	0	0	4.000	4.003	JJ	283,307	614,400	01/22/2015	01/15/2025
11271L	AB	8			A	1.G FE	17,807,514	126.549	21,662,658	17,118,000	17,792,197	0	(11,417)	0	0	4.700	4.440	MS	225,720	733,576	07/08/2020	09/20/2047
11271L	AE	2			A	1.G FE	299,688	119.875	249,758	250,000	249,774	0	16	0	0	4.350	4.362	AO	2,296	5,619	04/07/2020	04/15/2030
136375	BE	1			A	1.F FE	4,220,729	158.517	4,803,065	3,030,000	4,081,768	0	(49,126)	0	0	6.712	3.745	JJ	93,778	203,374	01/24/2018	07/15/2036
136375	BQ	4			A	1.F FE	699,704	156.048	710,018	455,000	697,687	0	(2,016)	0	0	6.375	2.485	MN	3,706	14,503	10/27/2020	11/15/2037
136375	BW	1			A	1.F FE	153,288	116.980	159,093	136,000	153,177	0	(112)	0	0	3.500	2.717	MN	608	2,380	10/21/2020	11/15/2042
136375	BZ	4			A	1.F FE	3,764,180	131.887	4,470,969	3,390,000	3,742,461	0	(8,148)	0	0	4.500	3.799	MN	22,883	146,925	10/19/2020	11/07/2043
136375	CV	2			A	1.F FE	4,999,300	139.157	6,957,850	5,000,000	4,999,982	0	0	0	0	4.450	4.450	JJ	99,507	222,500	10/31/2018	01/20/2049
136385	AV	3			A	2.B FE	4,993,550	110.716	5,535,800	5,000,000	4,997,008	0	663	0	0	3.900	3.916	FA	81,250	195,000	11/12/2014	02/01/2025
136385	AY	7			A	2.B FE	3,468,930	127.011	3,810,330	3,000,000	3,457,727	0	(9,931)	0	0	4.950	3.999	JD	12,375	148,500	11/07/2019	06/01/2047
13645R	AF	1			A	2.A FE	4,915,450	148.806	7,440,300	5,000,000	4,936,765	0	2,210	0	0	5.950	6.073	MN	38,014	297,500	05/03/2007	05/15/2037
13645R	AK	0			A	2.A FE	3,983,000	107.620	4,304,800	4,000,000	3,996,270	0	1,581	0	0	4.450	4.495	MS	52,411	178,000	09/20/2010	03/15/2023
19238V	C*	4			A	2.C	15,000,000	110.000	16,500,000	15,000,000	15,000,000	0	0	0	0	4.290	4.290	MS	214,500	643,500	08/27/2014	09/01/2026
22576C	E#	4			A	3.B	7,000,000	95.244	6,667,080	7,000,000	7,000,000	0	0	0	0	3.780	3.780	JD	13,965	264,600	06/12/2013	06/12/2023
257559	AJ	3			A	2.C FE	4,468,542	120.199	5,168,557	4,300,000	4,455,795	0	(3,470)	0	0	6.250	5.950	MS	89,583	268,750	10/31/2016	09/01/2042
257559	AK	0			2	C FE	10,384,309	126.941	11,964,189	9,425,000	10,315,885	0	(18,446)	0	0	6.750	5.980	FA	240,338	636,188	07/27/2017	02/15/2044
292505	AE	4				3.A FE	3,448,705	111.798	3,320,401	2,970,000	3,433,154	0	(15,551)	0	0	6.625	5.211	FA	74,333	196,763	02/03/2020	08/15/2037
292505	AG	9				3.A FE	6,058,980	111.773	6,147,515	5,500,000	6,042,649	0	(16,331)	0	0	6.500	5.591	FA	148,958	178,750	03/02/2020	02/01/2038
29250N	BA	2			A	2.A FE	4,926,733	114.078	5,878,439	5,153,000	4,929,806	0	2,995	0	0	4.000	4.259	MN	26,338	206,120	04/06/2020	11/15/2049
318069	B@	9			A	2.A FE	6,000,000	114.685	6,881,100	6,000,000	6,000,000	0	0	0	0	4.530	4.530	AO	66,440	271,800	04/03/2012	04/03/2027
448055	AK	9			A	2.B FE	2,993,730	107.262	3,217,860	3,000,000	2,997,713	0	640	0	0	4.000	4.025	AO	25,333	120,000	03/12/2014	04/15/2024

E10.47

SCHEDULE D - PART 1

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

1	2			Codes			6		7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F	o	r	Bond CHAR							Rate Used to Obtain Fair Value	Fair Value												Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56501R	AC	0	A			MANULIFE FINANCIAL CORP.....	1.G FE.....	6,974,980	116.454	8,151,780	7,000,000	6,985,774	0	2,420	0	0	4.150	4.194	MS	94,413	290,500	03/02/2016	03/04/2026	
56501R	AD	8	A			MANULIFE FINANCIAL CORP.....	1.G FE.....	31,980,930	146.511	42,488,190	29,000,000	31,769,904	0	(59,473)	0	0	5.375	4.713	MS	506,594	1,558,750	03/22/2017	03/04/2046	
56540#	AA	3	A			Mapleleaf Midstr.....	2.C PL.....	5,161,841	104.320	5,384,832	5,161,841	5,161,841	0	0	0	4.560	4.562	JJ	115,075	235,380	09/28/2018	09/30/2025		
56540#	AB	1	A			Mapleleaf Midstr.....	2.C PL.....	2,000,000	104.440	2,088,800	2,000,000	2,000,000	0	0	0	4.980	4.982	JJ	48,693	99,600	09/28/2018	09/30/2028		
59151K	AK	4	A		2	Methanex Corp.....	3.B FE.....	4,974,850	105.655	5,282,750	5,000,000	4,988,933	0	2,544	0	4.250	4.312	JD	17,708	212,500	11/13/2014	12/01/2024		
65334H	AG	7	A			Nexen Inc.....	1.E FE.....	3,628,991	137.352	4,827,923	3,515,000	3,605,478	0	(3,184)	0	6.400	6.147	MN	28,745	224,960	01/04/2012	05/15/2037		
66977W	AP	4	A		2	NOVA CHEMICALS CORP.....	3.C FE.....	10,457,275	104.937	10,881,967	10,370,000	10,405,154	0	(7,962)	0	5.000	4.904	MN	86,417	518,500	01/06/2017	05/01/2025		
67077M	AD	0	A		2	NUTRIEN LTD.....	2.B FE.....	5,005,555	108.118	5,405,900	5,000,000	5,003,503	0	(782)	0	3.000	2.982	AO	37,500	150,000	04/10/2018	04/01/2025		
67077M	AF	5	A			NUTRIEN LTD.....	2.B FE.....	2,591,739	134.841	4,045,230	3,000,000	2,623,728	0	12,331	0	5.875	7.213	JD	14,688	176,250	04/10/2018	12/01/2036		
67077M	AJ	7	A		2	NUTRIEN LTD.....	2.B FE.....	4,904,348	104.053	5,202,650	5,000,000	4,960,855	0	21,368	0	3.150	3.617	AO	39,375	157,500	04/10/2018	10/01/2022		
67077M	AL	2	A		2	NUTRIEN LTD.....	2.B FE.....	3,993,849	110.036	4,401,440	4,000,000	3,996,145	0	841	0	3.375	3.400	MS	39,750	135,000	04/10/2018	03/15/2025		
67077M	AQ	1	A		2	NUTRIEN LTD.....	2.B FE.....	4,827,120	143.693	5,747,720	4,000,000	4,789,965	0	(24,578)	0	6.125	4.584	JJ	112,972	245,000	06/14/2019	01/15/2041		
67077M	AS	7	A		2	NUTRIEN LTD.....	2.B FE.....	2,139,777	136.411	2,728,220	2,000,000	2,132,106	0	(2,988)	0	5.250	4.780	JJ	48,417	105,000	04/10/2018	01/15/2045		
67077M	AU	2	A		2	NUTRIEN LTD.....	2.B FE.....	2,948,280	138.303	4,149,090	3,000,000	2,949,630	0	785	0	5.000	5.113	AO	37,500	150,000	03/19/2019	04/01/2049		
683715	AC	0	A			Open Text Corp.....	3.B FE.....	1,000,000	103.922	1,039,220	1,000,000	1,000,000	0	0	0	3.875	3.875	FA	14,639	19,052	02/03/2020	02/15/2028		
683720	AA	4	A		2	Open Text Corp.....	3.B FE.....	1,000,000	106.564	1,065,640	1,000,000	1,000,000	0	0	0	4.125	4.125	FA	15,583	20,281	02/03/2020	02/15/2030		
775109	AX	9	A		2	Rogers Communications.....	2.A FE.....	9,622,034	127.398	12,895,226	10,122,000	9,677,821	0	11,007	0	4.500	4.824	MS	134,117	455,490	06/02/2015	03/15/2043		
775109	BB	6	A		2	Rogers Communications.....	2.A FE.....	8,794,550	137.315	10,985,200	8,000,000	8,730,901	0	(19,200)	0	5.000	4.355	MS	117,778	400,000	07/25/2017	03/15/2044		
775109	BN	0	A		2	Rogers Communications.....	2.A FE.....	4,983,350	129.485	6,474,250	5,000,000	4,983,826	0	285	0	4.350	4.370	MN	36,250	217,500	04/23/2019	05/01/2049		
775109	BP	5	A		2	Rogers Communications.....	2.A FE.....	2,967,780	118.331	3,549,930	3,000,000	2,968,467	0	607	0	3.700	3.760	MN	14,183	111,925	10/28/2019	11/15/2049		
878742	AE	5	A			Teck Cominco Limited.....	2.C FE.....	4,890,000	128.993	6,449,650	5,000,000	4,918,154	0	3,185	0	6.125	6.295	AO	76,563	306,250	01/09/2019	10/01/2035		
878742	AS	4	A		2	Teck Cominco Limited.....	2.C FE.....	1,490,688	125.375	1,911,969	1,525,000	1,492,397	0	836	0	6.000	6.190	FA	34,567	91,500	01/09/2019	08/15/2040		
878742	AW	5	A		2	Teck Cominco Limited.....	2.C FE.....	4,072,500	127.851	6,392,550	5,000,000	4,114,014	0	10,146	0	6.250	7.864	JJ	144,097	312,500	01/10/2019	07/15/2041		
878744	AB	7	A		2	TECK RESOURCES LIMITED.....	2.C FE.....	4,238,829	114.264	4,227,768	3,700,000	4,238,235	0	(594)	0	5.200	4.144	MS	64,133	0	12/17/2020	03/01/2042		
87971M	BH	5	A		2	Telus Corp (Canada).....	2.A FE.....	12,717,865	131.475	13,765,433	10,470,000	12,696,643	0	(21,222)	0	4.600	3.391	MN	60,203	340,400	08/20/2020	11/16/2048		
87971M	BK	8	A		2	Telus Corp (Canada).....	2.A FE.....	2,971,440	127.190	3,815,700	3,000,000	2,972,275	0	486	0	4.300	4.357	JD	5,733	129,000	05/22/2019	06/15/2049		
884903	BH	7	A			Thomson Corporation.....	2.B FE.....	964,250	140.069	1,400,690	1,000,000	970,666	0	782	0	5.850	6.111	AO	12,350	58,500	03/25/2010	04/15/2040		
884903	BP	9	A		2	Thomson Corporation.....	2.B FE.....	12,272,300	135.683	14,925,130	11,000,000	12,167,092	0	(28,349)	0	5.650	4.867	MN	65,603	621,500	01/09/2017	11/23/2043		
887147	A@	5	A			TIMBERWEST FORST No. S2-5 & S2-6.....	2.B PL.....	10,000,000	102.275	10,227,500	10,000,000	10,000,000	0	0	0	4.660	4.660	AO	100,967	466,000	10/13/2011	10/13/2021		
89346D	AE	7	A			Transalta Corp.....	3.A FE.....	253,125	110.310	275,775	250,000	253,023	0	(79)	0	6.500	6.390	MS	4,785	16,250	05/02/2019	03/15/2040		
893526	BZ	9	A			Transcanada Pipelines Ltd.....	2.A FE.....	4,957,400	155.942	7,797,100	5,000,000	4,964,744	0	883	0	7.625	7.698	JJ	175,799	381,250	01/06/2009	01/15/2039		
92660F	AG	9	A		2	VIDEOTRON LTD.....	3.A FE.....	5,193,775	110.561	5,709,370	5,164,000	5,176,190	0	(3,281)	0	5.375	5.296	JD	12,336	277,565	09/16/2014	06/15/2024		
952845	AE	5	A		2	West Fraser Timber Co.....	2.C FE.....	12,000,000	104.601	12,552,120	12,000,000	12,000,000	0	0	0	4.350	4.350	AO	110,200	522,000	10/07/2014	10/15/2024		
98417E	AK	6	A			Xstrata Finance Canada.....	2.A FE.....	5,427,800	104.023	5,201,150	5,000,000	5,045,001	0	(49,977)	0	4.950	3.887	MN	31,625	247,500	02/08/2012	11/15/2021		
98417E	AN	0	A			Xstrata Finance Canada.....	2.A FE.....	8,766,920	127.130	9,534,750	7,500,000	8,714,333	0	(27,214)	0	6.000	4.766	MN	57,500	390,000	06/19/2020	11/15/2041		
98417E	AR	1	A			Xstrata Finance Canada.....	2.A FE.....	12,174,760	123.054	13,853,419	11,258,000	12,130,974	0	(16,500)	0	5.550	4.963	AO	114,550	522,033	07/01/2020	10/25/2042		
98462Y	AB	6	A		2	Yamana Gold Inc.....	2.C FE.....	2,729,550	107.649	3,229,470	3,000,000	2,874,803	0	30,700	0	4.950	6.284	JJ	68,475	148,500	08/06/2015	07/15/2024		
C4931*	AU	7	A			KEYERA PARTNERSP No. P-14.....	2.C	8,000,000	110.000	8,800,000	8,000,000	8,000,000	0	0	0	4.750	4.750	MN	43,278	380,000	11/20/2013	11/20/2025		
C5864@	AG	4	A			MULLEN GRP LTD Series G No. G-21.....	3.C	8,000,000	102.494	8,199,520	8,000,000	8,000,000	0	0	0	3.840	3.840	AO	58,880	307,200	10/22/2014	10/22/2024		

E10.48

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
C5864@	AH	2	MULLEN GRP LTD Series H No. H-17	A	3.C	4,000,000	101.057	4,042,280	4,000,000	4,000,000	0	0	0	0	3.940	3.940	AO	30,207	157,600	10/22/2014	10/22/2026	
C9716#	AF	6	WASTE CONNECTION Series 2011A Tranche C	A	2.A FE	7,000,000	99.996	6,999,720	7,000,000	7,000,000	0	0	0	0	4.640	4.640	AO	81,200	324,800	04/01/2011	04/01/2021	
000000	00	0	FRANSHION BRILLIANT LTD	D	2.C FE	994,000	101.390	1,013,900	1,000,000	994,665	0	518	0	0	4.250	4.325	JJ	18,653	42,500	10/11/2019	07/23/2029	
000000	00	0	LONGFOR HOLDINGS LTD	D	2.B FE	534,900	107.764	538,820	500,000	534,357	0	(543)	0	0	3.850	3.109	JJ	8,983	0	10/09/2020	01/13/2032	
00131L	2B	0	AIA GROUP LTD	D	1.F FE	6,209,200	136.029	6,801,450	5,000,000	6,174,754	0	(32,725)	0	0	4.875	3.402	MS	74,479	243,750	12/10/2019	03/11/2044	
00131L	AE	5	AIA GROUP LTD	D	.2 1.F FE	15,031,643	130.908	18,084,940	13,815,000	15,025,267	0	(4,507)	0	0	4.500	3.909	MS	181,322	447,300	11/17/2020	03/16/2046	
00131L	AK	1	AIA GROUP LTD	D	.2 1.G FE	13,662,839	105.013	14,176,755	13,500,000	13,661,042	0	(1,797)	0	0	3.200	3.116	MS	126,000	0	09/25/2020	09/16/2040	
00182E	BJ	7	ANZ NATIONAL INTL NZ	D	1.E FE	6,731,322	114.296	7,772,128	6,800,000	6,743,449	0	6,931	0	0	3.450	3.584	JJ	104,267	234,600	04/05/2019	01/21/2028	
00185A	AF	1	AON PLC	D	.2 2.A FE	9,923,900	109.121	10,912,120	10,000,000	9,970,394	0	7,925	0	0	3.500	3.592	JD	16,528	350,000	08/12/2014	06/14/2024	
00203Q	AB	3	AP MOELLER-MAERSK A/S	D	.2 2.C FE	4,983,050	108.373	5,418,650	5,000,000	4,992,941	0	1,738	0	0	3.750	3.791	MS	51,563	187,500	09/15/2014	09/22/2024	
00203Q	AD	9	AP MOELLER-MAERSK A/S	D	.2 2.C FE	9,888,300	111.666	11,166,600	10,000,000	9,941,432	0	11,034	0	0	3.875	4.012	MS	100,104	387,500	10/08/2015	09/28/2025	
00203Q	AE	7	AP MOELLER-MAERSK A/S	D	.2 2.C FE	6,940,615	117.314	7,625,410	6,500,000	6,928,267	0	(13,132)	0	0	4.500	3.544	JD	8,938	213,750	09/24/2020	06/20/2029	
00205G	AA	5	APT PIPELINES LTD	D	2.B FE	10,944,510	104.866	11,535,260	11,000,000	10,988,503	0	6,144	0	0	3.875	3.937	AO	94,722	426,250	10/15/2012	10/11/2022	
00386S	AB	8	TAQA ABU DHABI NATL ENER	D	1.D FE	2,637,338	148.252	2,920,564	1,970,000	2,596,913	0	(28,477)	0	0	6.500	3.804	AO	22,764	128,050	07/23/2019	10/27/2036	
00774M	AN	5	AERCAP IRELAND CAP/GLOBA	D	.2 2.C FE	4,246,088	119.616	5,023,872	4,200,000	4,241,998	0	(4,090)	0	0	6.500	6.240	JJ	153,942	0	06/04/2020	07/15/2025	
009279	AC	4	AIRBUS SE	D	.2 1.F FE	11,149,680	116.304	12,211,920	10,500,000	11,143,806	0	(5,895)	0	0	3.950	3.572	AO	93,319	325,875	08/12/2020	04/10/2047	
01273P	AB	8	ALBERMALE WOD PTY LTD	D	.2 2.C FE	4,961,257	106.572	5,259,328	4,935,000	4,960,523	0	(734)	0	0	3.450	3.380	MN	21,755	85,129	09/01/2020	11/15/2029	
015398	AB	6	ALFA S.A.	D	.2 2.C FE	15,280,000	110.426	16,563,900	15,000,000	15,101,279	0	(30,503)	0	0	5.250	5.006	MS	210,000	787,500	04/16/2014	03/25/2024	
01609W	AW	2	ALIBABA GROUP HOLDING	D	.2 1.E FE	5,030,700	133.675	6,683,750	5,000,000	5,029,946	0	(331)	0	0	4.400	4.367	JD	15,278	220,000	01/10/2018	12/06/2057	
02364W	AP	0	America Movil SA de CV	D	2.A FE	5,817,393	145.211	7,383,979	5,085,000	5,733,005	0	(24,033)	0	0	6.125	4.998	MN	39,797	311,456	03/20/2017	11/15/2037	
02364W	AW	5	America Movil SA de CV	D	2.A FE	15,776,184	148.805	20,386,285	13,700,000	15,567,118	0	(56,806)	0	0	6.125	5.012	MS	212,112	839,125	02/28/2017	03/30/2040	
02364W	BG	9	America Movil SA de CV	D	.2 1.G FE	5,286,621	128.268	5,592,485	4,360,000	5,270,323	0	(16,297)	0	0	4.375	3.229	AO	36,560	180,688	07/31/2020	04/22/2049	
034863	AM	2	ANGLO AMERICAN CAPITAL	D	2.B FE	2,489,163	100.804	2,510,020	2,490,000	2,489,960	0	136	0	0	4.125	4.131	AO	21,684	109,605	04/14/2014	04/15/2021	
034863	AY	6	ANGLO AMERICAN CAPITAL	D	.2 2.B FE	6,406,595	112.506	7,312,890	6,500,000	6,407,103	0	508	0	0	3.950	4.033	MS	79,165	0	09/08/2020	09/10/2050	
03512T	AE	1	ANGLOGOLD HOLDINGS PLC	D	.2 2.C FE	1,062,200	107.646	1,076,460	1,000,000	1,061,620	0	(580)	0	0	3.750	3.000	AO	9,375	0	11/20/2020	10/01/2030	
03835V	AF	3	APTIV PLC	D	.2 2.B FE	14,925,495	107.789	17,257,019	16,010,000	14,984,245	0	19,779	0	0	4.400	4.838	AO	176,110	704,440	12/07/2017	10/01/2046	
03835V	AH	9	APTIV PLC	D	.2 2.B FE	9,801,650	124.938	10,967,058	8,778,000	9,783,678	0	(15,703)	0	0	5.400	4.655	MS	139,570	382,671	06/15/2020	03/15/2049	
03938L	AZ	7	Arcelormittal	D	3.A FE	3,100,000	119.534	4,781,360	4,000,000	3,473,954	0	91,221	0	0	6.125	9.873	JD	20,417	245,000	02/05/2016	06/01/2025	
04365X	AA	6	ASCOT GROUP LTD	D	.2 2.C FE	4,000,000	102.125	4,085,000	4,000,000	4,000,000	0	0	0	0	4.250	4.250	JD	7,556	0	12/09/2020	12/15/2030	
04530D	AD	4	ASPEN INSURANCE HLDG LTD	D	2.B FE	1,997,780	109.558	2,191,160	2,000,000	1,999,258	0	237	0	0	4.650	4.664	MN	11,883	93,000	11/05/2013	11/15/2023	
046353	AG	3	ASTRAZENECA PLC	D	2.A FE	5,976,120	123.635	7,418,100	6,000,000	5,978,625	0	583	0	0	4.000	4.024	MS	68,667	240,000	11/14/2016	09/18/2042	
046353	AM	0	ASTRAZENECA PLC	D	2.A FE	8,048,910	134.250	10,740,000	8,000,000	8,044,953	0	(992)	0	0	4.375	4.338	MN	43,750	350,000	03/14/2017	11/16/2045	
04965D	A*	7	ATRESMEDIA CORPORACION	D	2.C	3,000,000	106.669	3,200,070	3,000,000	3,000,000	0	0	0	0	4.480	4.480	JJ	63,467	134,400	07/11/2018	07/11/2023	
04965D	A@	5	ATRESMEDIA CORPORACION	D	2.C	1,000,000	110.000	1,100,000	1,000,000	1,000,000	0	0	0	0	4.750	4.750	JJ	22,431	47,500	07/11/2018	07/11/2025	
05254H	AA	2	AUST & NZ BANKING GRP/UK	D	.2 2.B FE	2,000,000	116.798	2,335,960	2,000,000	2,000,000	0	0	0	0	6.750	6.750	JD	6,000	135,000	06/07/2016	01/01/9999	
05279#	AG	4	AUTOLIV ASP INC Series C	D	2.B FE	12,000,000	105.600	12,672,000	12,000,000	12,000,000	0	0	0	0	4.090	4.090	AO	92,707	515,300	04/23/2014	04/23/2024	
05523R	AB	3	BAE SYSTEMS PLC	D	2.B FE	5,351,650	103.237	5,161,850	5,000,000	5,033,440	0	(41,839)	0	0	4.750	3.864	AO	52,778	237,500	03/08/2012	10/11/2021	
05523R	AE	7	BAE SYSTEMS PLC	D	.2 2.B FE	6,897,590	104.654	7,325,780	7,000,000	6,898,217	0	627	0	0	3.000	3.075	MS	61,833	0	09/08/2020	09/15/2050	
05541V	AE	6	BG ENERGY CAPITAL PLC	D	1.E FE	6,034,860	102.692	6,161,520	6,000,000	6,003,258	0	(4,015)	0	0	4.000	3.929	AO	50,667	240,000	10/12/2011	10/15/2021	
055451	AU	2	BHP Billiton Finance	D	1.F FE	12,845,530	109.342	14,214,460	13,000,000	12,938,883	0	20,688	0	0	3.850	4.033	MS	126,515	500,500	02/22/2016	09/30/2023	

E10.49

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
055451	AV	0	BHP Billiton Finance.....	D	1.F FE.....	9,835,807	147.098	11,511,889	7,826,000	9,806,125	0	(34,970)	0	0	5.000	3.355	MS	98,912	275,000	10/28/2020	09/30/2043	
05565Q	BU	1	BP CAPITAL MARKETS PLC.....	D	1.G FE.....	7,000,000	102.691	7,188,370	7,000,000	7,000,000	0	0	0	0	3.561	3.561	MN	41,545	249,270	10/27/2011	11/01/2021	
05578A	AN	8	BPCE SA.....	D	1.E FE.....	9,929,700	107.542	10,754,200	10,000,000	9,937,486	0	6,241	0	0	2.700	2.781	AO	67,500	270,000	09/24/2019	10/01/2029	
05581K	AC	5	BNP PARIBAS.....	D	2.A FE.....	3,510,675	116.700	4,084,500	3,500,000	3,507,272	0	(996)	0	0	4.625	4.586	MS	48,563	161,875	03/31/2017	03/13/2027	
05964H	AA	3	Banco Santander.....	D	1.G FE.....	15,000,000	101.146	15,171,900	15,000,000	15,000,000	0	0	0	0	1.789	2.715	JAJO	61,139	447,136	04/04/2017	04/11/2022	
05971K	AF	6	BANCO SANTANDER SA.....	D	1.G FE.....	5,000,000	112.328	5,616,400	5,000,000	5,000,000	0	0	0	0	3.490	3.490	MN	15,996	87,250	05/20/2020	05/28/2030	
06738E	AJ	4	BARCLAYS PLC.....	D	2.B FE.....	13,606,357	138.504	16,135,716	11,650,000	13,556,022	0	(43,483)	0	0	5.250	4.178	FA	227,660	611,625	01/07/2020	08/17/2045	
06738E	BP	9	BARCLAYS PLC.....	D	2.C FE.....	3,000,000	108.479	3,254,370	3,000,000	3,000,000	0	0	0	0	3.564	3.564	MS	29,106	0	09/16/2020	09/23/2035	
06849U	AD	7	BARRICK PD AU FIN PTY LT.....	D	2.A FE.....	9,217,409	144.160	10,822,091	7,507,000	9,133,848	0	(50,294)	0	0	5.950	4.244	AO	94,296	416,500	10/27/2020	10/15/2039	
09659W	2F	0	BNP PARIBAS.....	D	1.G FE.....	2,941,050	118.611	3,558,330	3,000,000	2,952,335	0	5,106	0	0	4.400	4.650	FA	50,233	132,000	10/02/2018	08/14/2028	
09659W	2K	9	BNP PARIBAS.....	D	2.G FE.....	2,000,000	109.195	2,183,900	2,000,000	2,000,000	0	0	0	0	3.052	3.052	JJ	28,485	30,520	01/06/2020	01/13/2031	
10553Y	AE	5	BRASKEM FINANCE LTD.....	D	3.A FE.....	10,581,250	104.376	10,437,600	10,000,000	10,102,240	0	(72,832)	0	0	5.375	4.576	MN	88,090	537,500	05/22/2013	05/02/2022	
111013	AL	2	British Sky Broadcasting.....	D	1.G FE.....	11,575,025	111.426	12,813,990	11,500,000	11,531,486	0	(7,830)	0	0	3.750	3.670	MS	125,781	431,250	12/18/2014	09/16/2024	
111021	AL	5	British Telecom PLC.....	D	2.B FE.....	9,649,510	123.129	11,081,610	9,000,000	9,563,042	0	(62,823)	0	0	5.125	4.149	JD	34,594	461,250	09/19/2019	12/04/2028	
111021	AN	1	British Telecom PLC.....	D	2.B FE.....	14,168,100	120.701	16,898,140	14,000,000	14,165,114	0	(2,896)	0	0	4.250	4.178	MN	87,597	595,000	12/17/2019	11/08/2049	
11778B	AB	8	BSKYB Finance UK Ltd.....	D	1.G FE.....	5,955,352	149.591	7,778,732	5,200,000	5,848,870	0	(28,433)	0	0	6.500	5.274	AO	71,356	338,000	12/02/2016	11/05/2035	
12563D	AB	1	CK HUTCHISON INTL 19 II.....	D	1.F FE.....	7,913,622	114.476	8,242,272	7,200,000	7,910,449	0	(3,173)	0	0	3.375	2.862	MS	77,625	0	10/21/2020	09/06/2049	
12594K	AB	8	CNH INDUSTRIAL NV.....	D	2.C FE.....	4,693,000	112.780	5,639,000	5,000,000	4,756,892	0	29,395	0	0	3.850	4.686	MN	24,597	192,500	10/04/2018	11/15/2027	
12674T	AA	4	C&W SENIOR FINANCING DAC.....	D	2.A FE.....	994,261	108.137	1,085,695	1,004,000	994,841	0	580	0	0	6.875	7.050	JJ	31,828	34,513	06/29/2020	09/15/2027	
12674T	AB	2	C&W SENIOR FINANCING DAC.....	D	2.A FE.....	3,588,918	106.677	3,733,695	3,500,000	3,576,631	0	(12,286)	0	0	7.500	6.626	AO	55,417	131,250	06/25/2020	10/15/2026	
151191	AZ	6	CELULOSA ARAUCO CONSTITU.....	D	2.C FE.....	6,920,410	110.365	7,725,550	7,000,000	6,967,309	0	8,204	0	0	4.500	4.643	FA	131,250	315,000	07/15/2014	08/01/2024	
15639K	AA	0	CENTRICA PLC.....	D	2.B FE.....	4,990,400	106.139	5,306,950	5,000,000	4,996,857	0	1,047	0	0	4.000	4.024	AO	41,667	200,000	03/18/2014	10/16/2023	
19123M	AC	7	COCA-COLA EUROPEAN PARTN.....	D	2.A FE.....	2,506,079	101.746	2,543,650	2,500,000	2,500,964	0	(1,911)	0	0	4.500	4.419	MS	37,500	112,500	04/12/2018	09/01/2021	
191241	AF	5	COCA-COLA FEMSA SAB CV.....	D	1.G FE.....	10,568,170	140.994	12,548,466	8,900,000	10,471,819	0	(33,499)	0	0	5.250	4.051	MN	45,427	441,000	09/28/2020	11/26/2043	
191241	AH	1	COCA-COLA FEMSA SAB CV.....	D	1.G FE.....	2,969,160	107.999	3,239,970	3,000,000	2,971,709	0	2,549	0	0	2.750	2.869	JJ	36,437	41,250	01/08/2020	01/22/2030	
202712	BJ	3	COMMONWEALTH BANK AUST.....	D	2.A FE.....	377,415	127.701	383,103	300,000	377,313	0	(102)	0	0	4.316	2.929	JJ	6,150	0	12/09/2020	01/10/2048	
202712	BK	0	COMMONWEALTH BANK AUST.....	D	2.A FE.....	2,963,280	110.012	3,300,360	3,000,000	2,965,723	0	1,900	0	0	3.610	3.717	MS	32,791	108,300	09/16/2019	09/12/2034	
202712	BL	8	COMMONWEALTH BANK AUST.....	D	2.A FE.....	3,000,000	117.704	3,531,120	3,000,000	3,000,000	0	0	0	0	3.743	3.743	MS	33,999	112,290	09/05/2019	09/12/2039	
2027A0	HR	3	COMMONWEALTH BANK AUST.....	D	2.A FE.....	2,023,360	115.489	2,309,780	2,000,000	2,017,707	0	(3,157)	0	0	4.500	4.299	JD	5,500	90,000	02/20/2019	12/09/2025	
2027A0	JN	0	COMMONWEALTH BANK AUST.....	D	1.D FE.....	27,683,502	126.098	34,956,888	27,722,000	27,686,006	0	732	0	0	3.900	3.908	JJ	507,544	1,081,158	02/02/2018	07/12/2047	
21684A	AD	8	COOPERATIEVE RABOBANK UA.....	D	2.A FE.....	5,775,660	142.938	7,146,900	5,000,000	5,727,405	0	(16,541)	0	0	5.250	4.285	FA	107,188	262,500	02/09/2018	08/04/2045	
21684A	AF	3	COOPERATIEVE RABOBANK UA.....	D	2.A FE.....	933,670	113.102	1,131,020	1,000,000	949,622	0	7,745	0	0	3.750	4.794	JJ	16,667	37,500	11/20/2018	07/21/2026	
225401	AC	2	CREDIT SUISSE GROUP AG.....	D	2.A FE.....	3,980,280	115.644	4,625,760	4,000,000	3,986,307	0	1,636	0	0	4.282	4.339	JJ	81,834	171,280	03/23/2017	01/09/2028	
225401	AG	3	CREDIT SUISSE GROUP AG.....	D	2.A FE.....	1,000,400	108.411	1,084,110	1,000,000	1,000,258	0	(98)	0	0	4.207	4.196	JD	2,220	42,070	01/30/2019	06/12/2024	
225401	AM	0	CREDIT SUISSE GROUP AG.....	D	2.A FE.....	1,000,000	105.265	1,052,650	1,000,000	1,000,000	0	0	0	0	2.593	2.593	MS	7,923	25,930	09/04/2019	09/11/2025	
23636A	AT	8	DANSKE BANK A/S.....	D	2.A FE.....	4,989,900	112.912	5,645,600	5,000,000	4,993,524	0	1,917	0	0	5.375	5.422	JJ	126,163	268,750	01/11/2019	01/12/2024	
23636A	AX	9	DANSKE BANK A/S.....	D	2.A FE.....	2,075,118	104.110	2,082,200	2,000,000	2,050,209	0	(24,910)	0	0	5.000	2.515	JJ	46,944	50,000	06/24/2020	01/12/2023	
24668P	AE	7	KONINKIJKE AHOLD DLHAIZE.....	D	2.A FE.....	1,243,040	143.464	1,434,640	1,000,000	1,234,631	0	(7,680)	0	0	5.700	3.974	AO	14,250	57,000	11/22/2019	10/01/2040	
251566	AA	3	DEUTSCHE TELEKOM AG.....	D	2.A FE.....	3,710,025	115.266	4,322,475	3,750,000	3,710,731	0	706	0	0	3.625	3.684	JJ	60,417	67,969	01/13/2020	01/21/2050	
25156P	AC	7	Deutsche Telekom Int Fin.....	D	2.B FE.....	549,366	158.237	587,059	371,000	535,327	0	(14,038)	0	0	8.750	3.266	JD	1,443	32,463	01/14/2020	06/15/2030	

E10.50

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25156P	AR	4	Deutsche Telekom Int Fin.....	D		2.B FE.....	8,351,453	133.194	10,389,132	7,800,000	8,297,934	0	(14,023)	0	0	4.875	4.408	MS	121,469	380,250	11/15/2016	03/06/2042	
25243Y	AV	1	Diageo Capital PLC.....	D	2	1.G FE.....	4,928,705	123.407	6,404,823	5,190,000	4,959,902	0	6,561	0	0	3.875	4.179	AO	34,636	198,884	10/21/2020	04/29/2043	
268317	AK	0	ELECTRICITE DE FRANCE SA.....	D		2.A FE.....	4,026,200	126.452	5,058,080	4,000,000	4,024,301	0	(565)	0	0	4.875	4.831	JJ	86,125	195,000	11/16/2016	01/22/2044	
268317	AL	8	ELECTRICITE DE FRANCE SA.....	D		2.A FE.....	5,992,303	144.561	6,467,659	4,474,000	5,992,065	0	(238)	0	0	6.000	4.461	JJ	118,561	0	08/31/2020	01/22/2114	
268317	AP	9	ELECTRICITE DE FRANCE SA.....	D	2	2.A FE.....	4,416,404	124.659	5,079,854	4,075,000	4,357,792	0	(14,338)	0	0	4.750	4.103	AO	41,939	193,563	08/05/2016	10/13/2035	
268317	AQ	7	ELECTRICITE DE FRANCE SA.....	D	2	2.A FE.....	2,041,580	128.640	2,572,800	2,000,000	2,038,708	0	(828)	0	0	4.950	4.814	AO	21,450	99,000	02/14/2017	10/13/2045	
268317	AR	5	ELECTRICITE DE FRANCE SA.....	D	2	2.A FE.....	9,809,800	130.681	13,068,100	10,000,000	9,818,081	0	1,770	0	0	5.250	5.366	AO	113,750	525,000	10/07/2015	10/13/2055	
29082H	AB	8	EMBRAER NETHERLANDS FINA.....	D		3.A FE.....	11,599,000	106.376	12,233,240	11,500,000	11,566,699	0	(9,106)	0	0	5.400	5.287	FA	258,750	638,250	03/23/2017	02/01/2027	
29245V	AB	1	ENTEL CHILE SA.....	D	2	2.C FE.....	9,976,300	111.992	11,199,200	10,000,000	9,987,400	0	1,927	0	0	4.750	4.776	FA	197,917	475,000	07/17/2014	08/01/2026	
29446M	AC	6	EQUINOR ASA.....	D	2	1.D FE.....	9,841,500	111.135	11,113,500	10,000,000	9,845,032	0	3,156	0	0	3.250	3.334	MN	38,819	325,000	11/13/2019	11/18/2049	
31562Q	AF	4	FIAT CHRYSLER AUTOMOBILE.....	D		3.A FE.....	6,413,750	107.375	7,516,250	7,000,000	6,782,841	0	85,319	0	0	5.250	6.738	AO	77,583	367,500	02/05/2016	04/15/2023	
31572U	AE	6	FIBRIA OVERSEAS FINANCE.....	D		2.C FE.....	3,022,500	110.260	3,307,800	3,000,000	3,008,973	0	(2,389)	0	0	5.250	5.152	MN	21,438	157,500	06/05/2014	05/12/2024	
344419	AC	0	FOMENTO ECONOMICO MEX.....	D	2	1.G FE.....	12,162,645	111.190	12,786,850	11,500,000	12,160,820	0	(1,825)	0	0	3.500	3.188	JJ	184,479	113,750	12/21/2020	01/16/2050	
35177P	AL	1	France Telecom.....	D		2.A FE.....	1,560,060	164.532	1,645,320	1,000,000	1,519,269	0	(40,791)	0	0	9.000	3.026	MS	30,000	90,000	01/14/2020	03/01/2031	
35177P	AW	7	France Telecom.....	D		2.A FE.....	2,973,330	102.536	3,076,080	3,000,000	2,997,755	0	3,110	0	0	4.125	4.235	MS	36,781	123,750	09/09/2011	09/14/2021	
358070	AB	6	FRESNILLO PLC.....	D	2	2.B FE.....	8,412,650	109.975	8,798,000	8,000,000	8,411,946	0	(704)	0	0	4.250	3.950	AO	84,056	0	11/24/2020	10/02/2050	
377373	AH	8	GLAXOSMITHKLINE CAPITAL.....	D	2	1.F FE.....	1,978,940	115.362	2,307,240	2,000,000	1,982,209	0	1,791	0	0	3.375	3.498	JD	5,625	67,500	03/18/2019	06/01/2029	
40049J	AV	9	Grupo Televisa SA ADR.....	D		2.A FE.....	7,016,810	121.840	8,528,800	7,000,000	7,006,208	0	(1,377)	0	0	6.625	6.599	MS	132,684	463,750	03/12/2007	03/18/2025	
40049J	AZ	0	Grupo Televisa SA ADR.....	D		2.A FE.....	7,591,800	140.303	8,418,180	6,000,000	7,554,588	0	(25,779)	0	0	6.625	4.545	JJ	183,292	132,500	07/22/2020	01/15/2040	
40049J	BA	4	Grupo Televisa SA ADR.....	D	2	2.A FE.....	9,359,220	120.907	10,579,363	8,750,000	9,352,611	0	(6,609)	0	0	5.000	4.521	MN	58,333	237,500	08/20/2020	05/13/2045	
40049J	BB	2	Grupo Televisa SA ADR.....	D	2	2.A FE.....	4,020,200	114.619	4,584,760	4,000,000	4,012,223	0	(2,170)	0	0	4.625	4.555	JJ	77,597	185,000	01/19/2017	01/30/2026	
40049J	BE	6	Grupo Televisa SA ADR.....	D	2	2.A FE.....	2,432,500	126.744	2,534,880	2,000,000	2,430,158	0	(2,342)	0	0	5.250	3.968	MN	10,792	52,500	09/15/2020	05/24/2049	
40052V	AB	0	GRUPO BIMBO SAB DE CV.....	D		2.B FE.....	5,526,170	104.036	5,721,980	5,500,000	5,503,349	0	(3,010)	0	0	4.500	4.441	JJ	107,250	247,500	01/19/2012	01/25/2022	
40052V	AC	8	GRUPO BIMBO SAB DE CV.....	D		2.B FE.....	6,971,300	109.809	7,686,630	7,000,000	6,988,707	0	2,967	0	0	3.875	3.925	JD	3,014	271,250	06/24/2014	06/27/2024	
40052V	AD	6	GRUPO BIMBO SAB DE CV.....	D		2.B FE.....	16,468,540	125.640	21,358,800	17,000,000	16,511,165	0	10,561	0	0	4.875	5.086	JD	9,208	828,750	08/15/2017	06/27/2044	
404280	AH	2	HSBC HOLDINGS PLC.....	D		1.G FE.....	2,994,630	146.339	4,390,170	3,000,000	2,996,075	0	127	0	0	6.500	6.513	MS	57,417	195,000	10/11/2007	09/15/2037	
404280	AM	1	HSBC HOLDINGS PLC.....	D		1.F FE.....	8,515,770	152.546	9,152,760	6,000,000	8,431,135	0	(33,013)	0	0	6.100	3.379	JJ	169,783	183,000	11/24/2020	01/14/2042	
404280	AQ	2	HSBC HOLDINGS PLC.....	D		1.G FE.....	7,002,650	139.742	8,384,520	6,000,000	6,945,273	0	(20,042)	0	0	5.250	4.176	MS	93,625	288,750	07/02/2020	03/14/2044	
404280	AX	7	HSBC HOLDINGS PLC.....	D		1.F FE.....	10,000,000	100.378	10,037,800	10,000,000	10,000,000	0	0	0	0	2.470	2.875	MJSD	16,467	314,395	03/01/2016	03/08/2021	
404280	BK	4	HSBC HOLDINGS PLC.....	D	2	1.F FE.....	5,164,600	114.217	5,710,850	5,000,000	5,078,237	0	(30,550)	0	0	4.041	3.472	MS	60,615	202,050	05/22/2017	03/13/2028	
404280	CC	1	HSBC HOLDINGS PLC.....	D	2	1.F FE.....	3,788,025	115.666	4,048,310	3,500,000	3,759,221	0	(28,804)	0	0	3.973	2.867	MN	15,064	139,055	01/21/2020	05/22/2030	
404280	CF	4	HSBC HOLDINGS PLC.....	D		1.F FE.....	2,496,875	125.209	3,130,225	2,500,000	2,497,062	0	187	0	0	4.950	4.966	MS	31,281	61,875	03/25/2020	03/31/2030	
404280	CK	3	HSBC HOLDINGS PLC.....	D	2	1.F FE.....	3,000,000	103.444	3,103,320	3,000,000	3,000,000	0	0	0	0	2.357	2.357	FA	26,123	0	08/11/2020	08/18/2031	
43474T	AB	9	HOLCIM US FINANCE SARL.....	D		2.B FE.....	4,531,440	147.068	4,600,287	3,128,000	4,528,404	0	(3,036)	0	0	6.875	3.576	MS	54,957	0	12/09/2020	09/29/2039	
43475D	AA	5	HOLCIM CAPITAL CORP.....	D		2.B FE.....	2,837,819	147.537	3,341,713	2,265,000	2,796,652	0	(12,770)	0	0	6.500	4.792	MS	44,576	147,225	07/25/2017	09/12/2043	
43761A	E*	3	HomeServe Series E.....	D		2.C Z.....	4,000,000	104.381	4,175,240	4,000,000	4,000,000	0	0	0	0	3.580	3.580	FA	52,109	0	07/23/2020	08/20/2030	
456873	AB	4	INGERSOLL RAND LUX FINAN.....	D		2.B FE.....	8,613,456	110.568	9,619,416	8,700,000	8,662,892	0	8,868	0	0	3.550	3.670	MN	51,475	308,850	12/05/2014	11/01/2024	
45687A	AG	7	INGERSOLL-RAND GL HLD CO.....	C		2.B FE.....	1,411,180	144.199	1,441,990	1,000,000	1,407,995	0	(3,185)	0	0	5.750	3.191	JD	2,556	28,750	09/24/2020	06/15/2043	
45687A	AJ	1	INGERSOLL-RAND GL HLD CO.....	D		2.B FE.....	4,990,750	109.159	5,457,950	5,000,000	4,997,346	0	1,006	0	0	4.250	4.273	JD	9,444	212,500	06/17/2013	06/15/2023	

E10.51

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
45687A	AN	2	INGERSOLL-RAND GL HLD CO.....	C	2	B FE.....	711,416	125.458	735,184	586,000	710,823	0	(592)	0	4.300	3.117	FA	9,099	0	10/15/2020	02/21/2048	
46128M	AF	8	INVERSIONES CMPC SA.....	D		2 C FE.....	7,437,500	106.566	7,992,450	7,500,000	7,481,059	0	7,394	0	4.375	4.488	MN	41,927	328,125	04/16/2014	05/15/2023	
46132F	AA	8	INVESCO FINANCE PLC.....	D		2 A FE.....	4,996,050	105.089	5,254,450	5,000,000	4,999,169	0	416	0	3.125	3.134	MN	13,455	156,250	11/05/2012	11/30/2022	
46132F	AB	6	INVESCO FINANCE PLC.....	D		2 A FE.....	2,978,520	109.864	3,295,920	3,000,000	2,992,699	0	2,183	0	4.000	4.085	JJ	50,333	120,000	11/06/2013	01/30/2024	
46132F	AC	4	INVESCO FINANCE PLC.....	D		2 A FE.....	12,929,285	130.750	14,173,300	10,840,000	12,766,209	0	(49,755)	0	5.375	4.162	MN	50,173	582,650	09/11/2017	11/30/2043	
46132F	AD	2	INVESCO FINANCE PLC.....	D		2 A FE.....	6,981,940	112.941	7,905,870	7,000,000	6,990,755	0	1,637	0	3.750	3.779	JJ	121,042	262,500	10/08/2015	01/15/2026	
478375	AJ	7	JOHNSON CONTROLS INTL PL.....	D		2 B FE.....	4,820,974	132.865	5,610,889	4,223,000	4,762,262	0	(15,785)	0	5.700	4.712	MS	80,237	240,711	12/28/2016	03/01/2041	
478375	AN	8	JOHNSON CONTROLS INTL PL.....	D	2	B FE.....	7,284,131	137.285	9,880,401	7,197,000	7,287,888	0	(157)	0	4.950	4.873	JJ	177,136	325,760	06/23/2020	07/02/2064	
478375	AR	9	JOHNSON CONTROLS INTL PL.....	D	2	B FE.....	3,974,201	113.409	4,536,360	4,000,000	3,984,488	0	2,682	0	3.900	3.984	FA	59,367	156,000	12/28/2016	02/14/2026	
478375	AS	7	JOHNSON CONTROLS INTL PL.....	D	2	B FE.....	10,960,469	137.520	13,752,000	10,000,000	10,886,470	0	(19,915)	0	5.125	4.519	MS	152,326	512,500	12/28/2016	09/14/2045	
49245P	AA	4	KERRY GROUP FIN SERVICES.....	D	2	B FE.....	5,809,657	104.992	6,582,998	6,270,000	6,146,313	0	51,069	0	3.200	4.120	AO	45,701	200,640	06/27/2013	04/09/2023	
494386	AB	1	KIMBERLY-CLARK DE MEXICO.....	D		2 A FE.....	2,991,840	108.122	3,243,660	3,000,000	2,996,988	0	851	0	3.800	3.833	AO	26,283	114,000	04/03/2014	04/08/2024	
500472	AC	9	KONINKLIJKE PHILIPS NV.....	D		2 A FE.....	2,686,775	157.022	2,747,885	1,750,000	2,678,315	0	(8,460)	0	6.875	2.926	MS	36,762	0	10/15/2020	03/11/2038	
50247V	AC	3	LYB INTL FINANCE BV.....	D	2	C FE.....	8,168,765	126.008	10,080,640	8,000,000	8,155,041	0	(3,810)	0	4.875	4.734	MS	114,833	390,000	04/29/2019	03/15/2044	
53944Y	AB	9	LLOYDS BANKING GROUP PLC.....	D		2 A FE.....	5,264,150	115.220	5,761,000	5,000,000	5,170,234	0	(28,863)	0	4.650	3.923	MS	62,646	232,500	07/27/2017	03/24/2026	
53944Y	AE	3	LLOYDS BANKING GROUP PLC.....	D		2 A FE.....	3,171,060	122.747	3,682,410	3,000,000	3,167,468	0	(3,371)	0	4.344	4.004	JJ	62,264	130,320	11/25/2017	01/09/2048	
552081	AK	7	LYONDELLBASELL IND NV.....	D	2	C FE.....	8,693,750	115.121	9,209,680	8,000,000	8,218,093	0	(66,607)	0	5.750	4.765	AO	97,111	460,000	11/29/2012	04/15/2024	
552081	AM	3	LYONDELLBASELL IND NV.....	D	2	C FE.....	12,240,505	120.644	16,286,940	13,500,000	12,289,924	0	12,718	0	4.625	5.188	FA	216,797	624,375	11/17/2016	02/26/2055	
55608J	AE	8	MACQUARIE GROUP LTD.....	D		1 G FE.....	1,978,820	100.145	2,002,900	2,000,000	1,999,901	0	2,760	0	6.250	6.395	JJ	57,986	125,000	01/06/2011	01/14/2021	
55608J	AP	3	MACQUARIE GROUP LTD.....	D	2	1 G FE.....	3,072,420	120.937	3,628,110	3,000,000	3,050,240	0	(17,524)	0	5.033	4.526	JJ	69,623	150,990	03/05/2019	01/15/2030	
57385L	AB	4	MARVELL TECHNOLOGY GROUP.....	D	2	C FE.....	10,848,577	118.220	12,744,116	10,780,000	10,837,477	0	(6,433)	0	4.875	4.788	JD	13,138	525,525	02/15/2019	06/22/2028	
585055	AT	3	Medtronic PLC.....	D		1 G FE.....	2,105,152	142.331	2,520,682	1,771,000	2,071,113	0	(9,965)	0	5.550	4.250	MS	28,941	98,291	05/15/2017	03/15/2040	
585055	BT	2	Medtronic PLC.....	D		1 G FE.....	5,719,900	134.709	6,735,450	5,000,000	5,587,376	0	(31,940)	0	4.375	3.330	MS	64,410	218,750	08/05/2016	03/15/2035	
585055	BU	9	Medtronic PLC.....	D		1 G FE.....	3,138,960	141.883	4,256,490	3,000,000	3,132,366	0	(3,055)	0	4.625	4.329	MS	40,854	138,750	10/03/2018	03/15/2045	
606822	AB	0	MITSUBISHI UFJ FIN GRP.....	D		1 G FE.....	20,000,000	100.278	20,055,600	20,000,000	20,000,000	0	0	0	2.112	2.512	MJSD	36,373	587,848	02/23/2016	03/01/2021	
606822	BK	9	MITSUBISHI UFJ FIN GRP.....	D		1 G FE.....	4,178,636	121.809	4,746,897	3,897,000	4,167,082	0	(10,439)	0	3.751	3.250	JJ	66,185	146,176	11/15/2019	07/18/2039	
60687Y	AT	6	MIZUHO FINANCIAL GROUP.....	D	2	1 G FE.....	5,091,950	119.116	5,955,800	5,000,000	5,056,839	0	(27,886)	0	4.254	3.827	MS	64,992	212,700	01/25/2019	09/11/2029	
62854A	AN	4	MYLAN NV.....	D	2	C FE.....	4,961,550	114.468	5,723,400	5,000,000	4,977,194	0	3,669	0	3.950	4.044	JD	8,778	197,500	05/31/2016	06/15/2026	
62854A	AP	9	MYLAN NV.....	D	2	C FE.....	6,933,720	131.013	7,860,780	6,000,000	6,923,889	0	(9,890)	0	5.250	4.206	JD	14,000	236,250	07/24/2020	06/15/2046	
62947Q	AY	4	NXP BV / NXP Funding LLC.....	D	2	C FE.....	2,004,380	127.571	2,551,420	2,000,000	2,003,614	0	(371)	0	5.550	5.521	JD	9,250	111,000	12/03/2018	12/01/2028	
62947Q	AZ	1	NXP BV / NXP Funding LLC.....	D	2	C FE.....	1,999,420	112.825	2,256,500	2,000,000	1,999,541	0	114	0	4.875	4.883	MS	32,500	97,500	12/03/2018	03/01/2024	
632525	AS	0	NATIONAL AUSTRALIA BANK.....	D	2	A FE.....	7,582,334	112.453	8,321,522	7,400,000	7,566,429	0	(13,889)	0	3.933	3.623	FA	120,459	283,176	07/23/2010	08/02/2034	
63859W	AE	9	NATIONWIDE BLDG SOCIETY.....	D		2 B FE.....	9,044,610	111.722	10,054,980	9,000,000	9,029,932	0	(4,613)	0	4.000	3.934	MS	107,000	360,000	08/04/2017	09/14/2026	
63859W	AF	6	NATIONWIDE BLDG SOCIETY.....	D	2	B FE.....	8,353,180	109.417	9,081,611	8,300,000	8,345,376	0	(7,804)	0	4.125	3.851	AO	69,426	301,125	09/21/2020	10/18/2032	
639057	AB	4	NATWEST GROUP PLC.....	D	2	C FE.....	4,000,000	103.546	4,141,840	4,000,000	4,000,000	0	0	0	3.032	3.032	MN	11,117	30,320	08/25/2020	11/28/2035	
654744	AD	3	NISSAN MOTOR CO.....	D	2	C FE.....	6,405,796	112.854	7,222,656	6,400,000	6,405,660	0	(136)	0	4.810	4.798	MS	88,932	0	09/11/2020	09/17/2030	
65557F	AH	9	NORDEA BANK AB.....	D	2	1 G FE.....	10,000,000	116.132	11,613,200	10,000,000	10,000,000	0	0	0	4.625	4.625	MS	138,750	462,500	09/06/2018	09/13/2033	
685218	AB	5	ORANGE SA.....	D	2	A FE.....	5,625,600	146.008	7,300,400	5,000,000	5,575,553	0	(14,126)	0	5.500	4.670	FA	110,764	275,000	03/10/2017	02/06/2044	
68620Y	A#	9	ORIGIN ENERGY FINANCE Series 2019A.....	D		2 B.....	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	5.160	5.160	JJ	237,933	516,000	01/15/2019	01/15/2029	
714264	AH	1	PERNOD-RICARD SA.....	D		2 A FE.....	2,987,400	105.607	3,168,210	3,000,000	2,997,789	0	1,362	0	4.250	4.300	JJ	58,792	127,500	01/05/2012	07/15/2022	

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
714264	AK	4	PERNOD-RICARD SA	D		2.A FE	2,544,384	141.575	2,973,075	2,100,000	2,532,275	0	(11,460)	0	0	5.500	4.035	JJ	53,258	85,250	04/07/2020	01/15/2042
714295	AA	0	PERRIGO FINANCE PLC	D		2.C FE	18,432,538	111.926	19,307,235	17,250,000	18,415,693	0	(12,176)	0	0	4.900	4.428	JD	37,567	618,625	08/14/2020	12/15/2044
71429M	AB	1	PERRIGO FINANCE UNLIMITE	D		2.C FE	6,053,990	113.273	6,796,380	6,000,000	6,032,628	0	(5,756)	0	0	4.375	4.253	MS	77,292	262,500	03/01/2017	03/15/2026
74348D	AA	5	PROMIGAS/GASES PACIFICO	D		2.C FE	992,340	106.751	1,067,510	1,000,000	993,121	0	648	0	0	3.750	3.843	AO	7,813	37,500	10/09/2019	10/16/2029
75524R	AA	7	RBS CITIZENS FIN GRP	D		2.B FE	14,074,927	105.629	14,456,385	13,686,000	13,793,510	0	(59,176)	0	0	4.150	3.678	MS	146,725	567,969	05/09/2016	09/28/2022
75735G	AA	6	REDE D'OR FINANCE SARL	D		3.B FE	1,000,000	104.450	1,044,500	1,000,000	1,000,000	0	0	0	0	4.500	4.500	JJ	19,875	22,500	01/15/2020	01/22/2030
767201	AL	0	Rio Tinto Finance	D		1.F FE	5,234,032	146.450	6,700,088	4,575,000	5,173,395	0	(19,037)	0	0	5.200	4.219	MN	38,989	237,900	04/03/2018	11/02/2040
76720A	AD	8	RIO TINTO FIN USA PLC	D		1.F FE	1,781,786	139.454	2,015,110	1,445,000	1,768,727	0	(10,800)	0	0	4.750	3.255	MS	18,875	68,638	10/10/2019	03/22/2042
76720A	AG	1	RIO TINTO FIN USA PLC	D		1.F FE	1,956,140	130.751	2,615,020	2,000,000	1,958,745	0	1,142	0	0	4.125	4.272	FA	29,792	82,500	09/07/2018	08/21/2042
78081B	AE	3	ROYALTY PHARMA PLC	D		2.C FE	8,182,290	105.300	8,950,500	8,500,000	8,185,970	0	3,680	0	0	3.300	3.563	MS	92,721	0	08/26/2020	09/02/2040
78081B	AF	0	ROYALTY PHARMA PLC	D		2.C FE	19,050,944	106.936	21,093,126	19,725,000	19,054,943	0	3,998	0	0	3.550	3.740	MS	231,467	0	10/20/2020	09/02/2050
78448T	AE	2	SMBC AVIATION CAPITAL FI	D		1.G FE	1,997,360	106.319	2,126,380	2,000,000	1,998,213	0	504	0	0	3.550	3.579	AO	14,989	71,000	04/15/2019	04/15/2024
78467K	A#	4	SSE PLC No. RC-21	D		2.A	15,000,000	104.292	15,643,800	15,000,000	15,000,000	0	0	0	0	3.890	3.890	AO	121,563	583,500	04/16/2012	04/16/2022
78467K	C#	2	SSE PLC Series E	D		2.A	6,000,000	110.000	6,600,000	6,000,000	6,000,000	0	0	0	0	3.670	3.670	MS	70,342	220,200	09/06/2016	09/06/2026
786584	A@	1	SAFRAN SA Series B No. BR-30	D		2.A	20,000,000	104.121	20,824,200	20,000,000	20,000,000	0	0	0	0	4.280	4.280	FA	337,644	856,000	02/09/2012	02/09/2022
80622G	AE	4	SCENTRE MGMT LTD/RE1 LTD	D		1.F FE	4,988,750	116.739	5,836,950	5,000,000	4,989,291	0	541	0	0	4.375	4.403	MN	20,052	109,375	05/19/2020	05/28/2030
81180W	AH	4	SEAGATE HDD CAYMAN	D		3.A FE	15,720,938	108.228	17,679,044	16,335,000	16,151,858	0	69,360	0	0	4.750	5.250	JD	64,659	775,913	02/12/2014	06/01/2023
81725W	AG	8	SENSATA TECHNOLOGIES BV	D		3.C FE	1,915,000	108.125	2,162,500	2,000,000	1,971,040	0	9,400	0	0	4.875	5.443	AO	20,583	97,500	01/21/2014	10/15/2023
81727T	AA	6	SENSATA TECH UK FIN CO	D		3.C FE	768,500	104.125	754,906	725,000	746,123	0	(6,079)	0	0	6.250	5.226	FA	17,118	45,313	01/05/2017	02/15/2026
822582	BF	8	SHELL INTERNATIONAL FIN	D		1.D FE	14,543,184	131.768	17,854,564	13,550,000	14,505,472	0	(24,379)	0	0	4.375	3.914	MN	82,335	592,813	09/11/2019	05/11/2045
822582	BQ	4	SHELL INTERNATIONAL FIN	D		1.D FE	5,540,830	126.000	6,300,000	5,000,000	5,523,707	0	(12,916)	0	0	4.000	3.381	MN	28,333	200,000	11/05/2019	05/10/2046
822582	CE	0	SHELL INTERNATIONAL FIN	D		1.D FE	2,953,980	110.465	3,313,950	3,000,000	2,955,057	0	937	0	0	3.125	3.205	MN	14,063	93,750	11/04/2019	11/07/2049
822582	CH	3	SHELL INTERNATIONAL FIN	C		1.D FE	1,074,340	113.475	1,134,750	1,000,000	1,073,860	0	(480)	0	0	3.250	2.871	AO	7,674	16,250	09/10/2020	04/06/2050
826200	AD	9	SIEMENS FINANCIERINGSMAT	D		1.E FE	10,096,550	129.762	12,976,200	10,000,000	10,042,308	0	(6,174)	0	0	6.125	6.035	FA	227,986	612,500	01/27/2009	08/17/2026
82620K	AF	0	SIEMENS FINANCIERINGSMAT	D		1.E FE	12,620,711	136.286	16,684,132	12,242,000	12,601,048	0	(8,454)	0	0	4.400	4.206	MN	50,872	538,648	01/16/2019	05/27/2045
82620K	AT	0	SIEMENS FINANCIERINGSMAT	D		1.E FE	4,655,560	133.756	5,350,240	4,000,000	4,637,429	0	(15,118)	0	0	4.200	3.288	MS	49,000	168,000	10/16/2019	03/16/2047
83238P	AD	6	Smiths Group PLC	D		2.B FE	9,698,050	104.843	10,484,300	10,000,000	9,931,016	0	36,605	0	0	3.625	4.030	AO	79,549	362,500	10/02/2013	10/12/2022
83367T	BT	5	Societe Generale	D		2.C FE	17,037,515	138.486	18,583,436	13,419,000	16,996,819	0	(40,696)	0	0	5.625	3.935	MN	77,579	377,409	07/20/2020	11/24/2045
853254	AN	0	STANDARD CHARTERED PLC	D		2.B FE	26,541,340	134.331	29,418,489	21,900,000	26,432,357	0	(66,829)	0	0	5.700	4.283	MS	329,412	766,650	07/13/2020	03/26/2044
853254	BP	4	STANDARD CHARTERED PLC	D		1.F FE	6,135,330	117.374	7,042,440	6,000,000	6,113,137	0	(17,342)	0	0	4.305	3.884	MN	28,700	258,300	07/24/2019	05/21/2030
853254	BU	3	STANDARD CHARTERED PLC	D		2.B FE	650,000	104.727	680,726	650,000	650,000	0	0	0	0	3.265	3.265	FA	2,535	0	11/10/2020	02/18/2036
85628U	AH	9	STATE BANK INDIA/LONDON	D		2.C FE	996,840	102.925	1,029,250	1,000,000	998,837	0	1,050	0	0	4.000	4.113	JJ	17,444	40,000	01/17/2019	01/24/2022
85628U	AJ	5	STATE BANK INDIA/LONDON	D		2.C FE	998,800	108.116	1,081,160	1,000,000	999,234	0	229	0	0	4.375	4.402	JJ	19,080	43,750	01/17/2019	01/24/2024
86562M	AD	2	SUMITOMO MITSUI FINANCIA	D		1.G FE	10,000,000	100.283	10,028,300	10,000,000	10,000,000	0	0	0	0	1.901	2.315	MJSD	12,143	258,100	03/02/2016	03/09/2021
87089N	AA	8	SWISS RE FINANCE LUX	D		1.F FE	18,643,900	116.825	21,028,500	18,000,000	18,576,291	0	(55,666)	0	0	5.000	4.519	AO	222,500	900,000	01/28/2020	04/02/2049
874060	AW	6	TAKEDA PHARMACEUTICAL	D		2.B FE	3,161,400	124.358	3,730,740	3,000,000	3,135,412	0	(14,648)	0	0	5.000	4.302	MN	14,583	150,000	03/05/2019	11/26/2028
87854X	AD	3	TECHNIPPMC PLC	D		2.B FE	9,930,745	103.423	10,207,850	9,870,000	9,888,495	0	(11,749)	0	0	3.450	3.322	AO	85,129	340,515	03/29/2017	10/01/2022
87927V	AF	5	Telecom Italia Capital	D		3.B FE	8,127,880	123.231	10,474,635	8,500,000	8,243,430	0	12,235	0	0	6.375	6.729	MN	69,240	541,875	05/23/2007	11/15/2033
879385	AD	4	Telefonica Europe	D		2.C FE	13,484,172	152.832	13,994,826	9,157,000	12,385,368	0	(270,163)	0	0	8.250	3.859	MS	222,439	755,453	08/29/2016	09/15/2030
87938W	AP	8	Telefonica Emisiones Sau	D		2.C FE	5,216,000	100.561	5,028,050	5,000,000	5,003,453	0	(27,134)	0	0	5.462	4.896	FA	102,413	273,100	06/01/2011	02/16/2021

E10.53

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87938W	AU	7	.....	D	.....	2.C FE.....	3,998,680	129.121	5,164,840	4,000,000	3,998,876	.....0	.....20	.....0	.....0	5.213	5.215	MS.....	65,452	208,520	03/22/2017.	03/08/2047.
87938W	AX	1	.....	D	.....2	2.C FE.....	3,476,983	134.944	3,710,960	2,750,000	3,463,974	.....0	.....(13,008)	.....0	.....0	5.520	3.966	MS.....	50,600	151,800	01/28/2020.	03/01/2049.
87969N	AC	9	.....	D	.....	1.G FE.....	9,261,168	103.396	9,305,640	9,000,000	9,024,331	.....0	.....(30,270)	.....0	.....0	4.800	4.442	AO.....	94,800	432,000	10/27/2011.	10/12/2021.
88032W	AH	9	.....	D	.....2	1.E FE.....	2,998,770	114.866	3,445,980	3,000,000	2,998,897	.....0	.....45	.....0	.....0	3.925	3.928	JJ.....	52,988	117,750	01/11/2018.	01/19/2038.
88032W	AN	6	.....	D	.....2	1.E FE.....	999,670	114.017	1,140,170	1,000,000	999,718	.....0	.....28	.....0	.....0	3.975	3.979	AO.....	8,833	39,750	04/04/2019.	04/11/2029.
881575	AC	8	.....	D	.....	2.C FE.....	23,192,925	129.597	23,133,065	17,850,000	23,121,877	.....0	.....(71,048)	.....0	.....0	6.150	3.768	MN.....	140,271	548,888	09/23/2020.	11/15/2037.
88167A	AE	1	.....	D	.....	3.C FE.....	8,820,350	96.313	8,668,170	9,000,000	8,880,871	.....0	.....18,051	.....0	.....0	3.150	3.402	AO.....	70,875	283,500	08/04/2017.	10/01/2026.
88167A	AF	8	.....	D	.....	3.C FE.....	3,650,400	89.250	3,570,000	4,000,000	3,671,743	.....0	.....6,518	.....0	.....0	4.100	4.650	AO.....	41,000	164,000	07/25/2017.	10/01/2046.
89153V	AU	3	.....	D	.....2	1.D FE.....	10,189,080	116.453	11,354,168	9,750,000	10,178,260	.....0	.....(9,300)	.....0	.....0	3.461	3.221	JJ.....	158,413	339,322	11/07/2019.	07/12/2049.
89153V	AW	9	.....	D	.....2	1.D FE.....	4,500,000	113.777	5,119,965	4,500,000	4,500,000	.....0	.....0	.....0	.....0	3.386	3.386	JD.....	847	76,185	06/24/2020.	06/29/2060.
893830	AT	6	.....	D	.....	6. FE.....	1,012,500	33.750	1,012,500	3,000,000	1,012,500	.....0	.....(4,817)	.....2,140,110	.....0	6.800	6.311	MS.....	60,067	204,000	05/07/2010.	03/15/2038.
89400P	AK	9	.....	D	.....2	2.A FE.....	4,996,800	105.073	5,253,650	5,000,000	4,996,880	.....0	.....80	.....0	.....0	2.450	2.457	MS.....	35,729	.....0	09/09/2020.	03/16/2031.
902133	AG	2	.....	D	.....	2.A FE.....	27,401,333	151.273	29,156,358	19,274,000	26,531,089	.....0	.....(299,576)	.....0	.....0	7.125	4.014	AO.....	343,318	1,373,273	04/02/2018.	10/01/2037.
902133	AR	8	.....	D	.....	1.G FE.....	7,149,310	108.316	7,582,120	7,000,000	7,063,281	.....0	.....(16,418)	.....0	.....0	3.450	3.181	FA.....	100,625	241,500	05/05/2015.	08/01/2024.
90352J	AC	7	.....	D	.....2	1.G FE.....	5,217,600	117.098	5,854,900	5,000,000	5,147,086	.....0	.....(20,679)	.....0	.....0	4.253	3.719	MS.....	57,888	212,650	05/24/2017.	03/23/2028.
904678	AS	8	.....	D	.....2	3.A FE.....	3,500,000	110.210	3,857,350	3,500,000	3,500,000	.....0	.....0	.....0	.....0	5.459	5.459	JD.....	531	95,533	06/23/2020.	06/30/2035.
91911T	AH	6	.....	D	.....	2.C FE.....	10,796,770	146.813	18,351,625	12,500,000	10,957,757	.....0	.....42,120	.....0	.....0	6.875	8.253	MN.....	95,486	859,375	06/07/2016.	11/21/2036.
91911T	AK	9	.....	D	.....	2.C FE.....	9,565,000	149.101	14,164,595	9,500,000	9,593,817	.....0	.....(1,696)	.....0	.....0	6.875	6.712	MN.....	92,526	584,375	06/05/2020.	11/10/2039.
91912E	AA	3	.....	D	.....	2.C FE.....	1,593,750	134.251	3,356,275	2,500,000	1,642,787	.....0	.....12,000	.....0	.....0	5.625	9.341	MS.....	42,969	140,625	03/01/2016.	09/11/2042.
91915W	AB	8	.....	D	.....	2.A FE.....	2,172,040	165.867	3,317,340	2,000,000	2,148,933	.....0	.....(3,210)	.....0	.....0	8.875	8.101	JJ.....	76,424	177,500	10/15/2010.	01/26/2040.
92769V	AJ	8	.....	D	.....2	4.B FE.....	1,984,890	103.875	2,077,500	2,000,000	1,985,582	.....0	.....692	.....0	.....0	5.000	5.096	JJ.....	55,556	.....0	06/17/2020.	07/15/2030.
92769X	AP	0	.....	D	.....2	3.C FE.....	4,943,470	108.534	5,155,365	4,750,000	4,931,365	.....0	.....(12,105)	.....0	.....0	5.500	4.640	MN.....	33,382	192,500	09/03/2020.	05/15/2029.
92857W	AQ	3	.....	D	.....	2.B FE.....	8,008,070	144.295	10,100,650	7,000,000	7,876,606	.....0	.....(34,575)	.....0	.....0	6.150	5.010	FA.....	148,283	430,500	11/15/2016.	02/27/2037.
92857W	BD	1	.....	D	.....	2.B FE.....	4,460,250	123.982	6,199,100	5,000,000	4,505,206	.....0	.....11,820	.....0	.....0	4.375	5.128	FA.....	80,208	218,750	11/30/2016.	02/19/2043.
92857W	BM	1	.....	D	.....	2.B FE.....	13,031,860	139.131	18,087,030	13,000,000	13,031,915	.....0	.....(564)	.....0	.....0	5.250	5.233	MN.....	58,771	682,500	04/15/2019.	05/30/2048.
92857W	BS	8	.....	D	.....	2.B FE.....	1,134,880	133.696	1,336,960	1,000,000	1,131,669	.....0	.....(2,413)	.....0	.....0	4.875	4.088	JD.....	1,625	48,750	08/19/2019.	06/19/2049.
92858R	AA	8	.....	D	.....2	3.C FE.....	7,035,000	102.414	7,168,980	7,000,000	7,033,283	.....0	.....(1,717)	.....0	.....0	4.250	4.138	JJ.....	80,160	.....0	09/15/2020.	01/31/2031.
92936M	AD	9	.....	D	.....	2.B FE.....	2,739,359	112.277	2,874,291	2,560,000	2,725,433	.....0	.....(4,358)	.....0	.....0	5.125	4.649	MS.....	41,547	131,200	08/03/2017.	09/07/2042.
92936M	AE	7	.....	D	.....	2.B FE.....	24,299,288	116.487	25,502,499	21,893,000	24,244,812	.....0	.....(16,236)	.....0	.....0	5.625	4.833	MN.....	157,356	700,425	12/11/2020.	11/15/2043.
92936M	AF	4	.....	D	.....	2.B FE.....	4,901,450	110.891	5,544,550	5,000,000	4,958,815	.....0	.....10,117	.....0	.....0	3.750	3.991	MS.....	53,125	187,500	09/16/2014.	09/19/2024.
94244E	AA	6	.....	D	.....2	2.A FE.....	3,000,000	109.014	3,270,420	3,000,000	3,000,000	.....0	.....0	.....0	.....0	6.500	6.500	JJ.....	96,958	195,000	06/27/2019.	07/02/2029.
961214	DW	0	.....	D	.....	1.D FE.....	1,188,511	115.171	1,426,969	1,239,000	1,199,871	.....0	.....4,722	.....0	.....0	3.400	3.916	JJ.....	18,255	42,126	07/10/2018.	01/25/2028.
961214	EF	6	.....	D	.....2	2.A FE.....	3,124,290	114.560	3,436,800	3,000,000	3,109,645	.....0	.....(10,745)	.....0	.....0	4.110	3.610	JJ.....	53,773	123,300	08/14/2019.	07/24/2034.
961214	EG	4	.....	D	.....	2.A FE.....	1,000,000	127.925	1,279,250	1,000,000	1,000,000	.....0	.....0	.....0	.....0	4.421	4.421	JJ.....	19,280	44,210	07/16/2019.	07/24/2039.
961214	EQ	2	.....	D	.....	2.A FE.....	6,165,150	106.491	6,389,460	6,000,000	6,164,399	.....0	.....(751)	.....0	.....0	2.963	2.782	MN.....	22,223	.....0	11/17/2020.	11/16/2040.
980236	AM	5	.....	D	.....2	2.A FE.....	9,994,200	107.909	10,790,900	10,000,000	9,997,322	.....0	.....585	.....0	.....0	3.650	3.657	MS.....	117,611	365,000	02/26/2015.	03/05/2025.
98420E	AC	9	.....	D	.....	2.A FE.....	5,004,630	114.209	5,710,450	5,000,000	5,002,899	.....0	.....(611)	.....0	.....0	4.450	4.435	MS.....	56,243	222,500	01/25/2017.	03/31/2025.
98420E	AD	7	.....	D	.....	2.A FE.....	1,913,250	140.117	2,101,755	1,500,000	1,902,791	.....0	.....(9,894)	.....0	.....0	5.500	3.796	MS.....	20,854	82,500	12/06/2019.	03/31/2045.
A2002*	AK	9	.....	D	.....	2.A.....	1,000,000	110.000	1,100,000	1,000,000	1,000,000	.....0	.....0	.....0	.....0	3.800	3.800	JD.....	2,111	38,000	12/11/2019.	12/11/2029.

E10.54

SCHEDULE D - PART 1

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

1	2		Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
D2736#	AT	6	FRITZ DRAXLMAIER SERIES R.....	D	2.C PL.....	5,000,000	110.419	5,520,950	5,000,000	5,000,000	0	0	0	0	4.680	4.680	JJ.....	101,400	256,500	07/25/2019.	07/25/2027.
D2736#	AU	3	FRITZ DRAXLMAIER SERIES S.....	D	2.C PL.....	6,000,000	112.321	6,739,260	6,000,000	6,000,000	0	0	0	0	4.870	4.870	JJ.....	126,620	319,200	07/25/2019.	07/25/2029.
F0164#	AB	8	Air Liquide Finance SA Series A No. RA-2.....	D	1.G.....	17,000,000	104.361	17,741,370	17,000,000	17,000,000	0	0	0	0	3.110	3.110	MS.....	158,610	528,700	09/13/2012.	09/13/2022.
G0369@	AW	6	ANGLIAN WATER SERVICES FIN.....	D	1.G FE.....	5,000,000	109.942	5,497,170	5,000,000	5,000,000	0	0	0	0	3.290	3.290	AO.....	29,244	174,500	04/27/2016.	04/27/2026.
G1108#	AG	3	British Land No. RD-9.....	D	1.F.....	10,000,000	115.228	11,522,800	10,000,000	10,000,000	0	0	0	0	5.003	5.003	MS.....	166,767	500,300	09/01/2011.	09/01/2026.
G1745*	AA	9	BROOKFIELD UTILITIES Series A No. A-8.....	D	2.B FE.....	17,000,000	106.639	18,128,630	17,000,000	17,000,000	0	0	0	0	4.290	4.290	AO.....	149,912	729,300	04/17/2013.	04/17/2023.
G1846@	AV	9	CAPITA PLC Series E No RE-8.....	D	3.B.....	5,942,967	89.401	5,313,072	5,942,967	5,942,967	0	0	0	0	3.650	3.650	JJ.....	95,806	216,918	01/22/2015.	01/22/2025.
G2044@	BC	8	COMPASS GRP PLC Series O No. O-33.....	D	1.G.....	10,000,000	110.000	11,000,000	10,000,000	10,000,000	0	0	0	0	4.390	4.391	AO.....	109,750	392,333	12/04/2014.	12/04/2026.
G4588#	BJ	9	INT CAPITAL GRP Series A.....	D	2.C.....	8,000,000	102.494	8,199,520	8,000,000	8,000,000	0	0	0	0	4.190	4.190	MS.....	85,662	335,200	09/29/2016.	09/29/2021.
G4588#	BS	9	INT CAPITAL GRP Series C.....	D	2.C.....	12,000,000	120.750	14,490,000	12,000,000	12,000,000	0	0	0	0	5.350	5.350	MS.....	169,417	642,000	03/26/2019.	03/26/2029.
G4938#	AA	6	IRES RESIDENTIAL.....	D	2.C PL.....	1,000,000	105.914	1,059,140	1,000,000	1,000,000	0	0	0	0	3.440	3.440	MS.....	10,607	17,200	02/12/2020.	03/10/2027.
G5241#	AF	4	KERRY GROUP PLC Tranche C Note RC-27.....	D	2.B.....	9,000,000	104.535	9,408,150	9,000,000	9,000,000	0	0	0	0	4.930	4.930	JJ.....	198,433	443,700	01/20/2010.	01/20/2022.
G5791#	AA	9	Manchester United Football No. R-41.....	D	1.G PL.....	10,000,000	104.034	10,403,400	10,000,000	10,000,000	0	0	0	0	3.790	3.790	FA.....	157,917	379,000	06/26/2015.	06/26/2027.
G6164#	AC	2	MITIE Treasury Management Ltd Series A N.....	D	3.C.....	3,000,000	102.566	3,076,980	3,000,000	3,000,000	0	0	0	0	5.100	5.100	JD.....	6,375	132,042	12/13/2012.	12/16/2022.
G6363#	AP	2	NAC Aviation 29 DAC Series C.....	D	4.B PL.....	5,161,250	80.037	4,130,910	5,161,250	5,248,287	0	58,894	0	0	6.450	5.854	FA.....	119,289	304,375	08/22/2020.	02/22/2024.
G6363#	AQ	0	NAC Aviation 29 DAC Series D.....	D	4.B PL.....	2,583,750	80.041	2,068,059	2,583,750	2,637,444	0	36,862	0	0	6.700	6.221	FA.....	62,032	158,438	08/22/2020.	02/22/2026.
G6363#	AT	4	NAC Aviation 29 DAC Series G.....	D	4.B PL.....	8,267,200	80.009	6,614,504	8,267,200	8,350,179	0	82,979	0	0	6.680	6.403	MS.....	164,141	501,400	09/14/2020.	03/14/2025.
G6363#	AW	7	NAC Aviation 29 DAC Series J.....	D	4.B PL.....	8,709,100	80.010	6,968,151	8,709,100	8,738,372	0	29,272	0	0	4.920	4.846	FA.....	147,590	220,788	08/27/2020.	02/27/2026.
G7334@	AQ	6	ROLLS ROYCE PF Series W.....	D	2.C FE.....	10,000,000	83.308	8,330,800	10,000,000	10,000,000	0	0	0	0	1.877	4.274	FA.....	74,554	348,346	02/11/2019.	06/13/2026.
G7334@	AX	1	ROLLS ROYCE PF Series DD.....	D	2.C FE.....	2,000,000	87.546	1,750,920	2,000,000	2,000,000	0	0	0	0	4.700	4.701	FA.....	36,556	94,000	04/11/2019.	06/13/2033.
G7815@	AG	6	SAP Ireland US-Financial Svc Series C No.....	D	1.F.....	10,000,000	104.912	10,491,200	10,000,000	10,000,000	0	0	0	0	3.180	3.180	MN.....	40,633	318,000	11/15/2012.	11/15/2022.
G8038#	AR	9	Serco Group Series D.....	D	2.C PL.....	8,000,000	101.922	8,153,760	8,000,000	8,000,000	0	8,153,760	0	0	3.970	3.970	AO.....	73,224	0	10/08/2020.	10/08/2032.
G8090*	AC	1	First Omega Series C.....	D	2.C.....	1,000,000	102.428	1,024,280	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MS.....	12,767	19,576	01/31/2020.	03/01/2035.
G8967#	AT	0	TRITON CONTAINER INTERNATIONAL Series 20.....	D	2.C PL.....	13,000,000	106.053	13,786,890	13,000,000	13,000,000	0	0	0	0	3.910	3.910	MS.....	128,487	508,300	03/05/2015.	03/31/2027.
G9523#	AF	5	WEIR GROUP PLC Series B No. RB-58.....	D	3.A.....	10,000,000	103.296	10,329,600	10,000,000	10,000,000	0	0	0	0	4.270	4.270	FA.....	160,125	427,000	02/16/2012.	02/16/2022.
K3752#	AG	3	COPENHAGEN AIRPORT A/S No. A-29.....	D	2.B.....	2,500,000	108.407	2,710,175	2,500,000	2,500,000	0	0	0	0	4.010	4.010	FA.....	35,923	100,250	08/22/2013.	08/22/2027.
P0606*	AA	9	AES Mexico.....	D	2.C PL.....	827,705	103.061	853,042	827,705	827,705	0	0	0	0	5.620	5.660	MJSD.....	129	46,517	11/26/2019.	11/26/2023.
Q0458*	AB	5	AQUASURE FIN PTY No. 2014A-19.....	D	1.G FE.....	18,000,000	110.326	19,858,680	18,000,000	18,000,000	0	0	0	0	4.480	4.481	JJ.....	378,560	806,400	02/27/2014.	02/27/2024.
Q1629#	AQ	0	Brisbane Airport.....	D	2.B.....	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	4.070	4.070	JD.....	5,427	122,100	06/15/2017.	06/15/2032.
Q3629#	AF	0	ETSA UTILITIES Series A No. RA-19.....	D	1.G.....	4,000,000	103.920	4,156,800	4,000,000	4,000,000	0	0	0	0	3.290	3.290	JD.....	9,870	131,600	06/04/2014.	06/04/2022.
Q3629#	AJ	2	ETSA UTILITIES No. R2027-33/34.....	D	1.G.....	3,500,000	108.814	3,808,490	3,500,000	3,500,000	0	0	0	0	3.090	3.090	JD.....	6,008	108,150	06/11/2015.	06/11/2027.
Q3629#	AN	3	ETSA UTILITIES Series D Note RD-37.....	D	1.G.....	9,000,000	110.000	9,900,000	9,000,000	9,000,000	0	0	0	0	3.310	3.310	FA.....	116,678	297,900	08/10/2016.	08/10/2031.
Q3971@	AA	7	GPT RE LIMITED Series A NO. A-14.....	D	1.F FE.....	10,000,000	109.231	10,923,100	10,000,000	10,000,000	0	0	0	0	3.600	3.600	JD.....	12,000	360,000	06/19/2013.	06/19/2025.
Q5000*	AB	7	ICPF FINANCE Series B.....	D	1.G FE.....	10,000,000	109.385	10,938,500	10,000,000	10,000,000	0	0	0	0	3.460	3.460	JD.....	16,339	346,000	09/27/2016.	12/14/2031.
Q5601@	AA	0	LENLEASE ITST Series A.....	D	2.A FE.....	4,000,000	116.164	4,646,560	4,000,000	4,000,000	0	0	0	0	4.300	4.300	AO.....	39,178	172,000	04/09/2019.	04/09/2029.
Q6235#	AT	9	MIRVAC GROUP Series R.....	D	1.G PL.....	4,000,000	112.691	4,507,640	4,000,000	4,000,000	0	0	0	0	4.080	4.080	MS.....	46,693	163,200	06/18/2019.	09/18/2030.
Q7450@	AF	7	PERTH AIRPORT Series F No. F-19.....	D	2.B FE.....	12,000,000	99.890	11,986,800	12,000,000	12,000,000	0	0	0	0	3.600	3.600	JJ.....	206,400	432,000	07/09/2015.	07/09/2027.
Q8562*	AG	0	SONIC HEALTHCARE.....	D	2.C.....	5,000,000	109.724	5,486,200	5,000,000	5,000,000	0	0	0	0	3.110	3.110	JJ.....	71,703	77,750	01/15/2020.	01/15/2032.
Q8562*	AH	8	SONIC HEALTHCARE.....	D	2.C.....	10,000,000	110.004	11,000,400	10,000,000	10,000,000	0	0	0	0	3.210	3.210	JJ.....	148,017	160,500	01/15/2020.	01/15/2035.
Q8806#	AB	3	Tabcorp Finance.....	C	2.C FE.....	6,000,000	108.104	6,486,240	6,000,000	6,000,000	0	0	0	0	4.720	4.720	JD.....	14,947	292,219	06/12/2018.	06/12/2028.

E10.55

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	For Foreign Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
Q8806# AC 1	Tabcorp Finance.....			C		2.C FE.....	6,000,000	108.863	6,531,780	6,000,000	6,000,000	0	0	0	0	4.820	4.820	JD	15,263	298,219	06/12/2018	06/12/2030	
Q9396# AH 4	Victoria Power Networks Pty Series B No.....			D		1.G.....	9,000,000	110.000	9,900,000	9,000,000	9,000,000	0	0	0	0	3.750	3.750	MN	45,938	337,500	05/12/2015	11/12/2026	
Q9396# AJ 0	Victoria Power Networks Pty Series A No.....			D		1.G.....	3,000,000	110.000	3,300,000	3,000,000	3,000,000	0	0	0	0	3.650	3.650	MN	14,904	109,500	05/12/2015	11/12/2024	
Q9396# AL 5	Victoria Power Networks Pty Series B.....			D		1.G.....	5,000,000	107.217	5,360,850	5,000,000	5,000,000	0	0	0	0	2.860	2.860	AO	31,381	143,000	10/12/2016	10/12/2028	
R2284# AB 6	STATNETT SF Series A No. RA-6.....			D		1.F.....	6,000,000	109.385	6,563,100	6,000,000	6,000,000	0	0	0	0	3.170	3.170	JJ	84,005	190,200	01/22/2013	01/22/2028	
R2284# AC 4	STATNETT SF Series B No. RB-14.....			D		1.F.....	5,000,000	110.000	5,500,000	5,000,000	5,000,000	0	0	0	0	3.510	3.510	JJ	77,513	175,500	01/22/2013	01/22/2033	
X5151* AJ 9	LANDSVIRKJUN.....			D		2.B.....	1,000,000	98.867	988,670	1,000,000	1,000,000	0	0	0	0	2.790	2.790	MN	3,333	0	11/18/2020	11/18/2029	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						11,985,993,795	XXX	13,690,929,815	11,434,935,912	11,942,309,970	0	(13,784,177)	4,215,240	0	XXX	XXX	XXX	128,128,164	464,320,404	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20.....				4	1.D FM.....	1,025,125	100.103	1,053,330	1,052,247	1,030,431	0	1,310	0	0	1.767	2.243	MON	1,544	24,315	08/11/2015	09/25/2045	
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013.....				4	1.D FM.....	2,767,881	102.597	2,837,989	2,766,152	2,766,820	0	(401)	0	0	3.000	2.879	MON	6,915	82,985	02/02/2015	07/25/2043	
12649R BF 8	Credit Suisse Mortgage Trust Series 2015.....				4	1.D FM.....	1,977,497	101.975	1,981,870	1,943,486	1,960,339	0	(9,181)	0	0	3.500	2.755	MON	5,669	68,022	04/29/2015	02/25/2045	
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009.....				4	1.D FM.....	2,685,421	98.272	2,694,592	2,741,974	2,717,697	0	9,052	0	0	2.564	2.934	MON	5,858	102,221	11/13/2013	02/10/2051	
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7.....				4	1.D FM.....	2,221,708	104.879	2,322,846	2,214,787	2,219,611	0	(1,071)	0	0	2.905	2.824	MON	5,361	76,012	07/25/2013	11/25/2034	
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1.....				4	1.D FM.....	1,000,351	102.575	1,090,881	1,063,496	1,019,484	0	3,997	0	0	2.877	3.520	MON	2,550	38,798	02/20/2014	06/25/2034	
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004.....				4	1.D FM.....	1,677,050	100.153	1,741,663	1,739,002	1,690,598	0	6,293	0	0	2.226	2.798	MON	3,225	56,367	07/23/2013	06/25/2034	
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA.....				4	1.D FM.....	1,988,571	103.370	2,287,161	2,212,596	2,018,159	0	11,811	0	0	0.885	3.534	MON	381	31,062	06/27/2013	12/25/2034	
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL.....				4	1.D FM.....	5,020,201	102.728	5,169,267	5,031,994	5,020,877	0	387	0	0	3.000	3.031	MON	12,580	150,905	01/26/2015	07/25/2043	
46648C AH 7	JP Morgan Mortgage Trust SERIES 20171 CL.....				4	1.D FM.....	17,527,722	104.054	18,729,720	18,000,000	17,723,029	0	134,383	0	0	3.500	4.546	MON	52,500	630,000	02/17/2017	01/25/2047	
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200.....				4	1.D FM.....	3,441,736	103.539	3,401,947	3,285,667	3,423,989	0	4,256	0	0	6.000	4.028	MON	16,428	197,140	08/19/2013	03/25/2033	
61760C AN 5	Morgan Stanley ReRemic Trust SERIES 2010.....				4	1.D FM.....	154,739	76.258	177,112	232,254	156,318	0	1,579	0	0	3.299	8.884	MON	639	2,640	09/02/2020	12/26/2046	
67389M AC 5	Oaks 2015-1 Series 2015-1.....				4	1.D FM.....	2,590,661	102.342	2,644,310	2,583,798	2,590,133	0	(96)	0	0	3.500	3.143	MON	7,536	90,433	06/08/2015	04/25/2046	
74922T AA 4	Residential Accredit Loans I SERIES 2007.....				4	1.D FM.....	740,808	94.772	742,941	783,924	743,666	0	2,320	0	0	0.335	1.187	MON	51	6,594	03/05/2019	05/25/2037	
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS.....				4	1.D FM.....	749,683	100.145	827,580	826,382	775,597	0	10,764	0	0	0.544	4.542	MON	137	8,614	10/23/2014	05/20/2035	
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS.....				4	1.D FM.....	1,697,904	102.830	1,946,645	1,893,071	1,774,097	0	43,781	0	0	2.500	6.529	MON	3,944	47,327	05/20/2014	04/25/2043	
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS.....				4	1.D FM.....	2,628,127	101.840	2,849,075	2,797,599	2,697,365	0	41,998	0	0	3.000	5.874	MON	6,994	83,928	06/03/2014	05/25/2043	
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS.....				4	1.D FM.....	1,492,068	102.628	1,615,060	1,573,703	1,514,203	0	6,792	0	0	3.000	5.884	MON	3,934	47,176	07/23/2013	07/25/2042	
82280R AG 4	Shellpoint Co-Originator Trus SERIES 201.....				4	1.D FM.....	5,743,985	103.242	6,194,520	6,000,000	5,851,940	0	70,181	0	0	3.500	5.222	MON	17,500	210,000	03/16/2017	04/25/2044	
89179J AD 8	Towd Point Mortgage Trust SERIES 20204 C.....				4	1.D FM.....	998,953	102.363	1,023,630	1,000,000	998,946	0	(7)	0	0	3.250	3.265	MON	2,708	5,417	10/08/2020	10/25/2060	
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20.....				4	1.D FM.....	890,130	98.251	920,895	937,288	905,504	0	(23,988)	0	0	0.435	1.515	MON	79	11,601	06/13/2014	10/25/2045	
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014.....				4	1.D FM.....	762,211	103.575	762,533	736,214	760,067	0	(669)	0	0	3.858	1.372	MON	2,367	28,299	07/22/2016	06/20/2044	
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015.....				4	1.D FM.....	2,888,626	102.217	2,945,304	2,881,423	2,887,745	0	478	0	0	3.500	3.214	MON	8,404	100,850	06/08/2015	08/20/2034	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						62,671,158	XXX	65,960,871	64,297,057	63,246,615	0	313,969	0	0	XXX	XXX	XXX	167,304	2,100,706	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
05525M AA 4	BANC OF AMERICA MERRILL LYNCH SERIES 201.....				4	1.D FM.....	1,937,312	118.402	2,123,900	1,793,804	1,914,394	0	(6,810)	0	0	4.185	3.584	MON	4,170	76,329	10/19/2017	08/15/2046	
05525M AG 1	BANC OF AMERICA MERRILL LYNCH SERIES 201.....				4	1.D FM.....	2,599,704	108.593	2,925,697	2,694,186	2,606,862	0	2,542	0	0	4.214	4.566	MON	6,307	115,422	11/14/2018	08/15/2046	
056083 AJ 7	BXP TRUST SERIES 2017GM CLASS (CMBS) C.....				4	1.D FM.....	18,251,386	109.848	20,047,260	18,250,000	18,248,198	0	(858)	0	0	3.425	3.436	MON	52,086	635,443	11/29/2017	06/13/2039	
056083 AL 2	BXP TRUST SERIES 2017GM CLASS (CMBS) D.....				4	1.D FM.....	12,376,666	106.900	13,897,000	13,000,000	12,445,726	0	23,214	0	0	3.425	4.009	MON	37,102	452,644	02/16/2018	06/13/2039	
056083 AN 8	BXP TRUST SERIES 2017GM CLASS (CMBS) E.....				4	1.D FM.....	3,766,042	103.100	4,124,000	4,000,000	3,795,276	0	8,577	0	0	3.425	4.129	MON	11,416	139,275	06/21/2017	06/13/2039	

E10.56

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05952A	AH	7			.4	1.D FM.	146,300	.99.080	161,520	163,020	161,635	0	(1,385)	0	0	6.567	8.029	MON..	892	9,100	06/20/2008.	02/10/2051.
12515H	BB	0			.4	1.D FM.	5,149,763	.112.656	5,632,800	5,000,000	5,136,441	0	(3,931)	0	3.684	3.482	MON..	15,360	184,200	07/24/2017.	08/15/2050.	
12527E	AD	0			.4	1.D FM.	669,063	.100.184	660,396	659,183	666,601	0	(1,267)	0	4.961	4.874	MON..	2,725	32,704	05/07/2014.	04/15/2044.	
125333	AE	4			.4	1.D FM.	22,281,363	.100.222	22,808,523	22,758,000	22,586,807	0	93,168	0	3.752	4.236	MON..	71,164	868,204	07/24/2017.	07/10/2030.	
125333	AG	9			.4	1.D FM.	4,371,770	.98.731	4,526,816	4,585,000	4,511,078	0	42,972	0	3.752	4.835	MON..	14,337	174,915	07/24/2017.	07/10/2030.	
12591T	AG	1			.4	1.D FM.	8,881,408	.109.951	8,909,330	8,103,000	8,396,294	0	(88,826)	0	4.198	2.992	MON..	28,347	340,164	03/18/2015.	04/10/2047.	
12592P	BH	5			.4	1.D FM.	10,712,891	.109.974	10,997,400	10,000,000	10,303,026	0	(75,085)	0	4.048	3.206	MON..	33,733	404,800	02/05/2015.	12/10/2047.	
12595H	AJ	7			.4	3.B FE.	8,274,677	.100.368	8,581,464	8,550,000	8,341,627	0	20,770	0	3.809	4.426	MON..	27,137	339,247	10/20/2017.	10/10/2029.	
129890	AN	9			.4	1.D FM.	988,255	.101.242	1,012,420	1,000,000	989,062	0	453	0	4.324	4.492	MON..	3,604	43,965	03/07/2019.	03/10/2039.	
129890	AQ	2			.4	1.D FM.	1,900,200	.96.065	1,921,300	2,000,000	1,907,379	0	4,035	0	4.324	4.968	MON..	7,207	87,930	03/07/2019.	03/10/2039.	
17320Q	AJ	8			.4	1.D FM.	7,082,900	.101.878	7,661,226	7,520,000	7,386,496	0	50,067	0	3.518	4.309	MON..	22,043	268,930	02/24/2014.	05/10/2035.	
17322V	AV	8			.4	1.D FM.	5,537,473	.108.694	5,597,741	5,150,000	5,304,746	0	(42,386)	0	3.863	2.954	MON..	16,579	198,945	02/05/2015.	07/10/2047.	
36253G	AE	2			.4	1.D FM.	16,106,793	.110.772	17,084,366	15,423,000	16,007,683	0	(18,593)	0	3.931	3.622	MON..	50,523	606,278	07/14/2015.	09/10/2047.	
36253X	AN	5			.4	1.D FM.	6,250,000	.99.612	6,225,750	6,250,000	6,250,000	0	0	0	1.653	1.658	MON..	4,877	136,177	07/26/2017.	07/15/2032.	
36253X	AQ	8			.4	1.D FM.	4,000,000	.99.505	3,980,200	4,000,000	4,000,000	0	0	0	1.953	1.960	MON..	3,688	99,336	07/26/2017.	07/15/2032.	
36253X	AS	4			.4	1.D FM.	2,250,000	.98.862	2,224,395	2,250,000	2,250,000	0	0	0	2.653	2.667	MON..	2,818	71,880	07/26/2017.	07/15/2032.	
36256Q	AG	2			.4	1.D FM.	1,000,000	.95.940	959,400	1,000,000	1,000,000	0	0	0	2.153	2.162	MON..	1,016	26,861	06/11/2019.	06/15/2038.	
36257H	BT	2			.4	1.D FM.	12,873,083	.112.213	14,025,503	12,499,000	12,858,611	0	(9,658)	0	3.412	3.217	MON..	35,539	426,466	06/26/2019.	07/10/2052.	
36257X	AN	1			.4	3.C FE.	996,443	.94.195	941,950	1,000,000	996,763	0	215	0	2.027	2.078	MON..	957	25,627	06/04/2019.	06/15/2036.	
408203	AC	1			.4	1.D FE.	1,999,992	.102.471	2,049,420	2,000,000	1,999,940	0	(52)	0	3.970	3.988	MON..	6,617	45,622	05/28/2020.	10/18/2052.	
408203	AE	7			.4	1.G FE.	1,499,796	.103.338	1,550,070	1,500,000	1,499,748	0	(48)	0	6.865	6.932	MON..	8,581	59,281	05/28/2020.	10/18/2052.	
408203	AG	2			.4	2.C FE.	1,499,753	.105.158	1,577,370	1,500,000	1,499,701	0	(52)	0	9.439	9.572	MON..	11,799	81,363	05/28/2020.	10/18/2052.	
44421G	AG	8			.4	1.D FM.	5,904,168	.111.833	6,430,398	5,750,000	5,892,146	0	(8,075)	0	3.443	3.126	MON..	10,999	201,280	06/24/2019.	06/10/2037.	
44422P	AU	6			.4	1.D FM.	15,449,955	.90.249	13,537,350	15,000,000	15,332,655	0	(23,224)	0	3.914	3.590	MON..	48,926	587,115	11/05/2015.	08/05/2034.	
46627Q	BC	1			.4	1.D FM.	936,124	.100.278	1,037,625	1,034,748	1,020,711	0	(14,037)	0	5.855	7.137	MON..	5,049	60,708	02/28/2008.	06/12/2043.	
50180L	AD	2			.4	1.D FM.	642,587	.100.682	966,500	959,953	713,247	0	5,630	0	6.274	10.349	MON..	3,346	60,257	06/14/2011.	04/15/2041.	
50180L	AE	0			.4	1.D FM.	408,949	.100.682	706,003	701,221	408,949	0	0	0	6.274	10.148	MON..	2,444	44,011	04/18/2008.	04/15/2041.	
55375K	AG	1			.4	1.D FM.	4,598,096	.102.312	4,604,040	4,500,000	4,584,003	0	(4,177)	0	3.865	3.653	MON..	14,493	164,566	08/11/2017.	09/13/2039.	
55375K	AJ	5			.4	1.D FM.	11,326,042	.98.734	11,354,410	11,500,000	11,347,114	0	6,260	0	3.865	4.046	MON..	37,038	420,558	08/11/2017.	09/13/2039.	
61764P	BW	1			.4	1.D FM.	4,403,999	.109.006	4,537,920	4,163,000	4,357,355	0	(8,598)	0	3.832	3.480	MON..	13,294	159,526	02/05/2015.	12/15/2047.	
61765V	AC	2			.4	3.B FM.	19,687,500	.79.559	16,707,390	21,000,000	20,241,575	0	139,519	0	1.886	3.162	MON..	18,698	560,718	05/18/2016.	11/15/2026.	
63874T	AG	2			.4	1.D FE.	3,059,591	.105.561	3,135,690	2,970,500	3,052,708	0	(4,045)	0	4.036	3.668	MON..	9,991	119,892	04/12/2019.	08/15/2038.	
63874T	AJ	6			.4	1.G FE.	13,229,256	.102.669	13,186,806	12,844,000	13,199,688	0	(17,380)	0	4.187	3.817	MON..	44,817	537,804	04/12/2019.	08/15/2038.	
78413M	AE	8			.4	1.D FM.	14,919,795	.96.050	15,142,283	15,765,000	15,110,107	0	39,610	0	4.144	4.857	MON..	54,442	653,302	06/20/2016.	01/05/2035.	
78426R	AE	2			.4	1.D FM.	7,136,086	.104.314	7,510,608	7,200,000	7,139,715	0	1,946	0	4.509	4.630	MON..	27,057	330,089	02/01/2019.	02/15/2041.	
78430E	AG	0			.4	1.G FE.	5,149,580	.103.348	5,167,400	5,000,000	5,140,745	0	(7,101)	0	3.323	2.999	MON..	13,846	166,150	09/27/2019.	09/15/2039.	
98162J	AN	6			.4	1.D FM.	6,648,576	.95.505	6,876,360	7,200,000	6,794,018	0	48,561	0	3.596	4.582	MON..	21,573	263,194	10/31/2017.	11/10/2036.	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						276,903,337	XXX	283,108,000	278,236,615	277,398,830	0	151,951	0	0	XXX	XXX	XXX	806,627	10,280,278	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
00111@	AA	2				5.C	700,500	.90.834	636,292	700,500	700,500	0	0	0	0	6.870	6.929	MJSD.	134	48,124	07/30/2003.	06/30/2022.

E10.57

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00255U	AA	3	.....	.....	4	1.G FE.....	950,847	95.130	904,557	950,864	950,846	0	(1)	0	0	3.351	3.375	MON..	1,416	26,287	08/15/2020.	01/16/2040.
009098	A*	5	.....	.....	.....	1.C.....	8,835,238	115.005	10,160,966	8,835,238	8,835,238	0	0	0	0	4.494	4.536	MON..	23,162	397,060	12/07/2018.	11/10/2039.
03027W	AJ	1	.....	.....	2	1.A FE.....	10,000,000	102.133	10,213,300	10,000,000	10,000,000	0	0	0	0	3.070	3.070	MON..	13,644	307,000	03/06/2013.	03/15/2023.
03789X	AE	8	.....	.....	4	2.B FE.....	1,995,000	97.824	1,951,589	1,995,000	1,995,000	0	0	0	0	4.723	4.751	MJSD.	6,805	94,224	05/28/2019.	06/07/2049.
038779	AB	0	.....	.....	4	2.C FE.....	7,299,805	102.875	7,444,922	7,236,863	7,299,108	0	(697)	0	0	3.237	3.175	JAJO..	39,694	58,564	10/15/2020.	07/30/2050.
05590#	AA	9	.....	.....	.....	1.C.....	6,972,676	108.970	7,598,125	6,972,676	6,972,676	0	0	0	0	3.540	3.566	MON..	10,970	246,833	11/21/2017.	11/15/2032.
12510H	AC	4	.....	.....	4	1.A FE.....	4,638,671	104.853	4,867,214	4,641,941	4,638,743	0	72	0	0	3.250	3.278	MON..	6,705	134,939	01/15/2020.	02/15/2050.
12510H	AE	0	.....	.....	4	1.E FE.....	999,178	105.218	1,051,742	999,583	999,186	0	8	0	0	3.480	3.509	MON..	1,546	31,117	01/15/2020.	02/15/2050.
12510H	AH	3	.....	.....	4	2.B FE.....	999,929	105.291	1,052,910	1,000,000	999,927	0	(2)	0	0	4.520	4.563	MON..	2,009	40,429	01/15/2020.	02/15/2050.
12532@	AA	8	.....	.....	.....	1.C.....	251,351	104.519	262,709	251,351	251,351	0	0	0	0	5.660	5.660	JJ.....	6,560	14,226	08/04/2004.	01/15/2023.
12533#	AA	5	.....	.....	.....	1.C.....	384,721	104.519	402,106	384,721	384,721	0	0	0	0	5.660	5.660	JJ.....	10,041	21,775	08/04/2004.	01/15/2023.
12533*	AA	9	.....	.....	.....	1.C.....	261,036	104.019	271,527	261,036	261,036	0	0	0	0	5.660	5.661	JJ.....	6,813	14,775	10/13/2004.	01/15/2023.
12533@	AA	7	.....	.....	.....	1.C.....	189,844	104.019	197,474	189,844	189,844	0	0	0	0	5.660	5.661	JJ.....	4,955	10,745	10/13/2004.	01/15/2023.
126410	LM	9	.....	.....	.....	1.E FE.....	2,105,140	110.443	2,324,979	2,105,140	2,105,140	0	0	0	0	6.251	6.250	JJ.....	60,679	131,592	12/10/2007.	01/15/2023.
12718@	AA	4	.....	.....	.....	1.G Z.....	5,912,103	110.743	6,547,240	5,912,103	5,912,103	0	0	0	0	3.330	3.353	MON..	8,750	194,139	12/20/2019.	03/31/2044.
22160@	AA	6	.....	.....	.....	1.B FE.....	10,412,907	114.977	11,972,449	10,412,907	10,412,907	0	0	0	0	3.910	3.942	MON..	12,441	407,145	10/30/2017.	06/20/2043.
22822R	BD	1	.....	.....	2	1.F FE.....	5,000,000	107.983	5,399,150	5,000,000	5,000,000	0	0	0	0	3.663	3.663	MON..	8,140	183,150	04/30/2015.	05/15/2025.
233046	AF	8	.....	.....	4	2.B FE.....	11,911,055	106.317	12,660,507	11,908,263	11,910,928	0	(79)	0	0	4.030	4.048	FMAN.	54,656	479,903	06/06/2019.	11/20/2047.
25654#	AA	0	.....	.....	.....	2.C PL.....	6,632,459	109.182	7,241,451	6,632,459	6,632,459	0	0	0	0	5.660	5.583	MAR..	282,591	375,397	05/10/2005.	03/31/2030.
25755T	AH	3	.....	.....	4	2.A FE.....	7,275,000	107.501	7,820,698	7,275,000	7,275,000	0	0	0	0	4.118	4.139	JAJO..	54,924	299,584	06/12/2017.	07/25/2047.
25755T	AK	6	.....	.....	4	2.A FE.....	6,842,500	109.063	7,462,636	6,842,500	6,842,500	0	0	0	0	4.328	4.351	JAJO..	54,293	296,143	04/18/2018.	07/25/2048.
25755T	AL	4	.....	.....	4	2.A FE.....	990,000	106.568	1,055,023	990,000	990,000	0	0	0	0	3.668	3.685	JAJO..	6,657	33,892	11/06/2019.	10/25/2049.
38217T	AA	3	.....	.....	4	1.A FE.....	1,510,315	101.863	1,539,222	1,511,071	1,510,321	0	6	0	0	2.630	2.653	MON..	1,766	15,011	07/23/2020.	04/15/2055.
38217T	AB	1	.....	.....	4	1.C FE.....	1,451,177	102.363	1,482,787	1,448,557	1,451,160	0	(16)	0	0	3.230	3.219	MON..	2,079	17,676	08/04/2020.	04/15/2055.
38217V	AA	8	.....	.....	4	1.A FE.....	2,912,331	105.732	3,080,699	2,913,687	2,912,361	0	6	0	0	3.740	3.780	MON..	4,843	108,972	04/21/2017.	10/15/2052.
38218E	AB	3	.....	.....	4	1.F FE.....	2,166,896	104.699	2,269,076	2,167,238	2,166,897	0	3	0	0	3.860	3.894	MON..	3,486	83,655	04/16/2020.	04/15/2055.
39949#	AA	6	.....	.....	.....	3.B PL.....	15,000,000	104.075	15,611,250	15,000,000	15,000,000	0	0	0	0	4.715	4.762	MON..	31,433	707,250	11/30/2016.	05/15/2052.
39949*	AA	0	.....	.....	.....	2.B PL.....	9,979,499	101.507	10,129,890	9,979,499	9,979,499	0	0	0	0	4.210	4.247	MON..	18,673	420,137	10/30/2017.	10/15/2047.
39950#	AA	2	.....	.....	.....	2.B PL.....	17,020,371	87.308	14,860,146	17,020,371	17,020,371	0	0	0	0	4.480	4.522	MON..	33,889	762,513	08/31/2017.	11/15/2039.
39951@	AA	3	.....	.....	.....	1.C FE.....	12,000,000	89.885	10,786,200	12,000,000	12,000,000	0	0	0	0	4.640	4.685	MON..	24,747	556,800	04/17/2018.	04/15/2048.
40417Q	AA	3	.....	.....	4	1.A FE.....	1,929,427	105.139	2,031,437	1,932,144	1,929,476	0	11	0	0	3.570	3.639	MON..	2,108	68,977	04/27/2017.	09/20/2047.
40417Q	AC	9	.....	.....	4	1.A FE.....	1,583,944	106.294	1,643,003	1,545,716	1,582,892	0	(170)	0	0	4.290	3.600	MON..	2,026	66,311	12/01/2016.	09/20/2047.
42208@	AA	8	.....	.....	.....	1.C.....	6,117,731	115.000	7,035,391	6,117,731	6,117,731	0	0	0	0	6.250	6.333	MON..	1,062	382,358	02/28/2010.	11/30/2030.
42770L	AA	1	.....	.....	4	1.A FE.....	3,734,652	105.892	3,956,487	3,736,341	3,734,968	0	237	0	0	3.840	3.875	MON..	4,384	143,476	04/22/2015.	09/20/2040.
42770U	AA	1	.....	.....	4	1.A FE.....	2,783,526	106.040	2,951,984	2,783,840	2,783,535	0	0	0	0	3.990	4.028	MON..	3,394	111,075	07/27/2015.	09/20/2040.
42770V	AA	9	.....	.....	4	1.A FE.....	1,709,670	104.753	1,791,091	1,709,823	1,709,674	0	0	0	0	4.050	4.087	MON..	2,116	69,248	02/04/2016.	09/20/2041.
42770W	AA	7	.....	.....	4	1.A FE.....	4,061,295	104.459	4,220,638	4,040,474	4,060,876	0	(56)	0	0	3.750	3.610	MON..	4,630	151,518	03/09/2017.	09/20/2041.
42770X	AA	5	.....	.....	4	1.A FE.....	1,621,993	102.860	1,687,365	1,640,448	1,622,351	0	32	0	0	3.080	3.478	MON..	1,544	50,526	10/04/2017.	09/20/2042.
42770X	AC	1	.....	.....	4	1.A FE.....	1,372,596	104.757	1,402,844	1,339,141	1,371,377	0	(71)	0	0	3.910	3.132	MON..	1,309	52,361	09/15/2016.	09/20/2042.
42771A	AB	2	.....	.....	4	1.A FE.....	6,331,962	104.987	6,486,839	6,178,707	6,328,586	0	(737)	0	0	3.950	3.234	MON..	7,457	244,058	11/30/2017.	09/20/2048.

E10.58

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
42771L	AC	6	HERO Funding Trust SERIES 20172A CLASS A.....			4	1.A FE.....	2,422,960	104.400	2,468,178	2,364,155	2,421,546	0	(303)	0	4.070	3.400	MON..	2,940	96,221	07/26/2017.	09/20/2048.
42771T	AA	3	Hero Funding Trust SERIES 20153A CLASS A.....			4	1.A FE.....	4,973,602	107.209	5,331,758	4,973,237	4,973,583	0	6	0	4.280	4.316	MON..	6,504	212,854	04/20/2016.	09/20/2041.
42806D	BH	1	Hertz Vehicle Financing LLC SERIES 20172.....			4	3.C FE.....	6,461,515	100.576	6,500,227	6,463,000	6,462,285	0	240	0	4.200	4.245	MON..	4,524	271,446	09/14/2017.	10/25/2023.
43722*	AA	5	Home Depot SWCTL.....			1	1.F.....	5,983,241	110.929	6,637,149	5,983,241	5,983,241	0	0	0	3.370	3.394	MON..	8,962	120,713	08/17/2020.	10/15/2040.
466365	AC	7	Jack in the Box Funding LLC SERIES 20191.....			4	2.B FE.....	13,398,750	108.002	14,470,918	13,398,750	13,398,750	0	0	0	4.970	5.000	FMAN.	66,592	665,918	06/28/2019.	08/25/2049.
486606	H*	0	KAYNE ANDERSON MLP INVESTMENT Series BB.....				1.A FE.....	2,747,748	100.879	2,771,900	2,747,748	2,747,748	0	0	0	3.770	3.771	JD.....	3,453	105,651	05/03/2012.	05/03/2021.
52467@	AJ	4	Stop & Shop.....				2.C Z.....	2,168,158	115.011	2,468,114	2,145,981	2,153,470	0	(1,209)	0	7.539	7.528	MON..	7,190	160,784	06/15/2006.	11/15/2026.
58571L	AA	8	MELTEL LAND FUNDING LLC.....			2,4	1.F FE.....	11,892,301	104.306	12,404,384	11,892,301	11,892,301	0	0	0	3.768	3.798	MON..	19,916	448,101	04/15/2019.	04/15/2049.
69373V	AA	3	Pacefunding SERIES 20181A CLASS AA.....			4	1.A FE.....	11,150,739	106.530	11,878,882	11,150,739	11,150,739	0	0	0	4.540	4.583	MON..	15,469	506,243	03/19/2018.	09/20/2049.
69373V	AB	1	Pacefunding SERIES 20181A CLASS AB.....			4	1.A FE.....	11,150,739	106.530	11,878,882	11,150,739	11,150,739	0	0	0	4.540	4.583	MON..	15,469	506,243	07/20/2018.	09/20/2049.
69373V	AC	9	Pacefunding SERIES 20181A CLASS BA.....			4	2.B FE.....	1,058,126	101.970	1,078,971	1,058,126	1,058,126	0	0	0	6.170	6.250	MON..	1,995	65,287	03/19/2018.	09/20/2049.
69373V	AD	7	Pacefunding SERIES 20181A CLASS BB.....			4	2.B FE.....	725,791	101.970	740,089	725,791	725,791	0	0	0	6.170	6.250	MON..	1,368	44,781	07/20/2018.	09/20/2049.
69375H	AA	2	Pacefunding SERIES 20191A CLASS AA.....			4	1.A FE.....	9,884,594	108.813	10,755,674	9,884,594	9,884,594	0	0	0	4.430	4.471	MON..	13,380	436,576	03/15/2019.	09/20/2049.
69375H	AB	0	Pacefunding SERIES 20191A CLASS BA.....			4	2.B FE.....	1,014,765	105.563	1,071,211	1,014,765	1,014,765	0	0	0	7.100	7.206	MON..	2,201	77,852	03/15/2019.	09/20/2049.
69375H	AC	8	Pacefunding SERIES 20191A CLASS AB.....			4	1.A PL.....	13,888,337	108.813	15,112,247	13,888,337	13,888,337	0	0	0	4.430	4.471	MON..	18,799	613,401	06/28/2019.	09/20/2049.
69375H	AD	6	Pacefunding SERIES 20191A CLASS BB.....			4	2.B FE.....	1,305,164	105.563	1,377,764	1,305,164	1,305,164	0	0	0	7.100	7.206	MON..	2,831	100,131	06/28/2019.	09/20/2049.
69375P	AA	4	Pacefunding SERIES 20182A CLASS AA.....			4	1.A FE.....	22,732,448	107.950	24,539,677	22,732,448	22,732,448	0	0	0	4.890	4.944	MON..	37,054	1,114,549	10/23/2018.	09/22/2053.
69375P	AB	2	Pacefunding SERIES 20182A CLASS AB.....			4	2.B FE.....	198,900	107.950	214,713	198,900	198,900	0	0	0	7.110	7.224	MON..	471	14,174	10/23/2018.	09/22/2053.
69375P	AC	0	Pacefunding SERIES 20182A CLASS BA.....			4	1.A FE.....	15,343,140	103.150	15,826,448	15,343,140	15,343,140	0	0	0	4.890	4.972	MON..	25,009	752,257	10/15/2018.	09/22/2053.
69375P	AD	8	Pacefunding SERIES 20182A CLASS BB.....			4	2.B FE.....	279,429	103.150	288,231	279,429	279,429	0	0	0	7.110	7.271	MON..	662	19,912	10/15/2018.	09/22/2053.
72353P	AB	2	Pioneer Aircraft Finance Limi SERIES 201.....			4	3.A FE.....	946,396	82.550	781,277	946,429	946,399	0	1	0	4.948	5.000	MON..	2,081	46,699	05/23/2019.	06/15/2044.
72703P	AB	9	Planet Fitness Master Issuer SERIES 2018.....			4	2.C FE.....	16,617,500	100.079	16,630,628	16,617,500	16,617,500	0	0	0	4.666	4.656	MJSD.	55,999	775,373	07/19/2018.	09/05/2048.
74042J	AJ	2	Preferred Term XXI 144A.....				4.B FE.....	0	60.000	0	0	0	0	0	0	5.712	0.000	MJSD.	0	47,861	02/16/2006.	03/22/2036.
74042M	AQ	9	Preferred Term XXII 144A.....				1.E PL.....	0	73.000	0	0	0	0	0	0	6.052	0.000	MJSD.	0	44,814	06/08/2006.	06/22/2036.
74043A	AL	5	Preferred Term XXIII 144A.....				3.B FE.....	0	76.000	0	0	0	0	0	0	5.792	0.000	MJSD.	0	37,583	09/18/2006.	09/22/2036.
75973L	AA	6	Renew 2017-1 SERIES 20171A CLASS A.....			4	1.A FE.....	1,178,529	103.345	1,218,272	1,178,840	1,178,534	0	2	0	3.670	3.704	MON..	1,322	43,387	04/21/2017.	09/20/2052.
78442G	PR	1	SLM STUDENT LOAN TRUST SERIES 20055 CLAS.....			4	1.A FE.....	9,687,109	100.068	10,006,800	10,000,000	9,735,448	0	(264,552)	0	0.967	1.245	JAJO.	18,256	203,696	04/20/2017.	10/25/2040.
78442G	OK	5	SLM STUDENT LOAN TRUST SERIES 20057 CLAS.....			4	1.B FE.....	19,312,500	99.421	19,884,200	20,000,000	19,419,190	0	37,650	0	0.967	1.284	JAJO.	36,512	407,392	03/30/2017.	01/25/2040.
83546D	AF	5	Sonic Capital LLC SERIES 20181A CLASS A2.....			4	2.B FE.....	13,272,394	103.434	13,672,682	13,218,750	13,268,169	0	(1,475)	0	4.026	4.028	MON..	16,261	532,186	01/23/2018.	02/20/2048.
83546D	AJ	7	Sonic Capital LLC SERIES 20201A CLASS A2.....			4	2.B FE.....	1,935,609	109.203	2,165,860	1,983,333	1,936,398	0	789	0	4.336	4.613	MON..	2,628	78,353	03/13/2020.	01/20/2050.
84474Y	AA	4	SW AIRLINES 07-1 TRUST.....				1.F FE.....	1,728,517	104.420	2,042,766	1,956,298	1,925,170	0	18,101	0	6.150	8.127	FA.....	50,130	120,312	03/03/2009.	02/01/2024.
84858*	AA	5	SPIRIT 2017-1.....				3.B PL.....	4,000,000	89.675	3,587,000	4,000,000	4,000,000	0	0	0	5.110	5.110	FA.....	77,218	204,400	05/10/2018.	02/15/2023.
84858@	AA	3	SPIRIT 2015-1.....				3.A PL.....	4,511,111	88.993	4,014,573	4,511,111	4,511,111	0	0	0	4.930	4.931	AO.....	55,599	222,398	05/10/2018.	04/01/2023.
84858W	AA	4	SPIRIT AIR 2017-1 PTT AA.....				1.E FE.....	6,000,101	96.955	5,587,371	5,762,849	5,977,177	0	(16,373)	0	3.375	2.732	FA.....	73,476	194,496	10/03/2019.	02/15/2030.
86745J	AA	5	Helios Issuer LLC SERIES 20181A CLASS A.....			4	1.G FE.....	14,063,820	107.523	15,123,860	14,065,697	14,062,679	0	99	0	4.870	4.872	JJ.....	306,347	679,653	11/20/2020.	07/20/2048.
86745L	AA	0	Helios Issuer LLC SERIES 2019AA CLASS A.....			4	1.F FE.....	12,086,784	105.696	12,778,847	12,090,190	12,086,906	0	96	0	3.750	3.782	MON..	13,853	453,382	06/19/2019.	06/20/2046.
86745N	AA	6	Sunnova Sol Issuer LLC SERIES 20201A CLA.....			4	1.G FE.....	4,918,653	106.225	5,226,739	4,920,441	4,918,634	0	(19)	0	3.350	3.367	JAJO.	27,930	118,132	02/05/2020.	02/01/2055.
86772D	AA	4	SUNRUN CALLISTO ISSUER LLC SERIES 20181.....			4	1.G FE.....	11,252,468	112.917	12,896,157	11,420,917	11,259,699	0	3,803	0	5.310	5.486	JAJO.	102,760	606,451	12/11/2018.	04/30/2049.
86772F	AA	9	SUNRUN CALLISTO ISSUER LLC SERIES 20192.....			4	1.F FE.....	7,313,293	107.237	7,846,348	7,316,829	7,313,330	0	82	0	3.610	3.630	JAJO.	44,757	265,605	10/17/2019.	01/30/2055.
86773P	AA	6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A.....			4	1.G FE.....	6,116,360	105.742	6,467,931	6,116,709	6,116,308	0	8	0	3.980	4.000	MJSD.	676	243,445	05/31/2019.	06/30/2054.

E10.59

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For rei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
86803N	AA	5	SunStrong 2018-1 Issuer LLC SERIES 20181		4	1.F FE	13,755,959	110.898	13,759,905	13,755,701	0	91	0	0	5.680	5.723	FMAN.	89,011	781,563	11/20/2018	11/20/2048.	
87168*	AA	3	HIGHLAND DALLAS			1.E FE	11,400,000	97.976	11,400,000	11,400,000	0	0	0	0	4.961	5.013	MON.	32,991	582,196	10/11/2018.	10/10/2053.	
87289B	AA	2	TCP DLF VIII 2018 CLO LLS Class A-1 Note		4	1.A FE	17,295,082	99.490	17,295,082	17,295,082	0	0	0	0	1.688	1.692	MJSD.	811	326,902	12/21/2020.	02/28/2030.	
87289B	AJ	3	TCP DLF VIII 2018 CLO LLS Combo Note		4	2.C FE	24,242,424	95.940	24,242,424	24,242,424	0	0	0	0	7.188	7.250	MJSD.	4,841	1,869,821	05/10/2019.	02/28/2030.	
87305N	AV	0	TTX Ser 2004-A1			1.F	335,247	104.946	335,247	335,247	0	0	0	0	5.453	5.454	JJ.	9,090	18,061	07/22/2004.	01/02/2022.	
87342R	AB	0	Taco Bell Funding LLC SERIES 20161A CLAS		4	2.B FE	14,039,091	101.079	13,992,500	14,033,291	0	(1,605)	0	0	4.377	4.373	FMAN.	61,245	612,452	05/05/2016.	05/25/2046.	
87342R	AC	8	Taco Bell Funding LLC SERIES 20161A CLAS		4	2.B FE	7,957,066	108.287	8,098,514	7,910,801	0	(15,988)	0	0	4.970	4.450	FMAN.	37,169	371,694	06/13/2017.	05/25/2046.	
87342R	AE	4	Taco Bell Funding LLC SERIES 20181 CLASS		4	2.B FE	9,800,000	110.692	9,800,000	9,800,000	0	0	0	0	4.940	4.971	FMAN.	44,378	484,120	11/14/2018.	11/25/2048.	
88159D	AA	3	TES LLC SERIES 20171A CLASS A		4	2.A FE	12,428,660	102.800	12,430,359	12,427,879	0	51	0	0	4.330	4.331	AO	106,152	538,235	11/03/2017.	10/20/2047.	
88159T	AA	8	SolarCity Corporation d/b/a T SERIES 201		4	1.G FE	13,190,745	102.526	13,226,981	13,191,744	0	999	0	0	4.120	4.143	FA	198,302	544,903	05/08/2019.	02/20/2048.	
90783W	AA	1	UNP RR CO 2006 PASS TRST			1.D FE	2,839,645	118.039	3,398,103	2,862,746	0	1,321	0	0	5.866	6.055	JJ.	83,966	168,870	01/12/2009.	07/02/2030.	
91845#	AA	2	Verizon Communications Inc Series A1 No			2.A	5,132,493	116.883	5,132,493	5,132,493	0	0	0	0	3.812	3.842	MON.	8,696	195,651	05/19/2015.	05/15/2035.	
92854V	AA	3	VIVINT SOLAR FINANCING LLC SERIES 20181A		4	1.G FE	6,870,528	110.012	7,486,979	6,805,602	0	(1,818)	0	0	4.730	4.647	AO	54,545	321,905	09/30/2019.	04/30/2048.	
933638	AA	6	WAMU Mortgage Pass-Through Ce SERIES 200		4	1.D FM	842,073	94.334	816,824	865,885	0	463	0	0	0.888	1.330	MON.	640	15,886	02/12/2020.	01/25/2047.	
95058X	AE	8	WENDYS FUNDING LLC SERIES 20181A CLASS A		4	2.B FE	9,700,000	106.234	9,700,000	9,700,000	0	0	0	0	3.884	3.903	MJSD.	16,744	376,748	12/06/2017.	03/15/2048.	
95058X	AH	1	WENDYS FUNDING LLC SERIES 20191A CLASS A		4	2.B FE	4,825,000	108.470	4,825,000	4,825,000	0	0	0	0	4.080	4.101	MJSD.	8,749	196,860	06/13/2019.	06/15/2049.	
96038#	AA	8	WESTIN			1.D PL	14,716,430	93.628	13,778,699	14,716,430	0	0	0	0	4.453	4.495	MON.	29,125	655,323	08/10/2017.	07/15/2047.	
974153	AB	4	Wingstop Funding LLC SERIES 20201A CLASS		4	2.B FE	3,000,000	102.686	3,080,580	3,000,000	0	0	0	0	2.841	2.851	MJSD.	14,442	0	10/09/2020.	12/05/2050.	
00175L	AL	6	American Money Management Cor SERIES 201	D	4	1.F FE	2,493,750	98.601	2,465,025	2,500,000	0	624	0	0	2.617	2.673	JAJO.	12,356	92,984	05/01/2019.	07/25/2029.	
00175M	BH	2	American Money Management Cor SERIES 201	D	4	1.C FE	13,000,000	100.472	13,061,360	13,000,000	0	0	0	0	2.018	2.023	JAJO.	56,833	413,740	11/26/2018.	01/15/2032.	
00176D	AL	3	American Money Management Cor SERIES 201	D	4	1.F FE	6,969,900	98.862	6,920,340	7,000,000	0	3,028	0	0	2.667	2.760	JAJO.	35,776	264,672	04/16/2019.	07/24/2029.	
00192R	AJ	7	ARES CLO Ltd SERIES 201535RA CLASS C	D	4	1.F FE	956,500	98.518	985,180	1,000,000	0	3,974	0	0	2.118	2.932	JAJO.	4,588	32,841	10/24/2019.	07/15/2030.	
03328W	AL	2	Anchorage Capital CLO LTD SERIES 20169A	D	4	1.C FE	23,150,000	100.237	23,204,866	23,150,000	0	0	0	0	2.168	2.174	JAJO.	108,731	772,080	06/17/2019.	07/15/2032.	
03329L	AY	7	Anchorage Credit Funding Ltd SERIES 2015	D	4	1.D FE	23,000,000	100.500	23,115,000	23,000,000	0	0	0	0	4.628	4.626	AO	195,147	745,108	01/17/2020.	04/25/2038.	
03330E	AJ	3	Anchorage Credit Funding Ltd SERIES 2016	D	4	1.A FE	16,000,000	100.000	16,000,000	16,000,000	0	0	0	0	2.871	2.881	JAJO.	0	0	12/24/2020.	01/28/2039.	
03330H	AA	5	Anchorage Credit Funding Ltd SERIES 2019	D	4	1.A FE	20,000,000	100.500	20,100,000	20,000,000	0	0	0	0	3.793	3.793	AO	139,077	748,064	09/27/2019.	10/25/2037.	
03330L	AL	2	Anchorage Credit Funding Ltd SERIES 2018	D	4	1.G FE	15,500,000	100.500	15,577,500	15,500,000	0	0	0	0	3.978	3.979	JJ.	106,191	0	10/09/2020.	07/25/2036.	
03330P	AA	7	Anchorage Credit Funding Ltd SERIES 2018	D	4	1.A FE	27,000,000	100.500	27,135,000	27,000,000	0	0	0	0	4.100	4.099	AO	202,950	1,107,000	01/26/2018.	04/25/2036.	
03330P	AJ	8	Anchorage Credit Funding Ltd SERIES 2018	D	4	1.D FE	12,000,000	100.500	12,060,000	12,000,000	0	0	0	0	3.370	3.384	JAJO.	74,140	25,837	09/17/2020.	04/25/2036.	
03331F	AA	8	Anchorage Credit Funding Ltd SERIES 2019	D	4	1.A FE	9,500,000	100.500	9,547,500	9,500,000	0	0	0	0	4.620	4.619	AO	80,465	438,900	02/19/2019.	04/25/2037.	
03331X	AA	9	Anchorage Credit Funding Ltd SERIES 2019	D	4	1.A FE	14,000,000	100.500	14,070,000	14,000,000	0	0	0	0	4.430	4.429	JJ.	268,753	704,616	05/02/2019.	07/25/2037.	
03332A	AC	4	Anchorage Credit Funding Ltd SERIES 2020	D	4	1.D FE	14,500,000	100.500	14,572,500	14,500,000	0	0	0	0	4.169	4.188	JAJO.	110,826	361,024	02/14/2020.	04/25/2038.	
03332D	AA	2	Anchorage Credit Funding Ltd SERIES 2020	D	4	1.A FE	20,000,000	100.500	20,100,000	20,000,000	0	0	0	0	3.177	3.189	JAJO.	134,140	0	09/04/2020.	10/25/2038.	
03665A	AC	1	Antares CLO SERIES 20172A CLASS C	D	4	1.F FE	9,000,000	97.936	8,814,240	9,000,000	0	0	0	0	2.566	2.256	JAJO.	46,825	332,660	11/09/2017.	01/20/2030.	
03753L	AG	1	Apex Credit CLO LLC SERIES 20172A CLASS	D	4	1.F FE	5,820,000	97.390	5,843,400	6,000,000	0	17,307	0	0	2.636	3.265	MJSD.	5,272	201,313	02/19/2020.	09/20/2029.	
03754A	AC	3	Apex Credit CLO LLC SERIES 20191A CLASS	D	4	1.F FE	11,000,000	100.376	11,041,360	11,000,000	0	0	0	0	3.068	3.080	JAJO.	70,317	466,894	05/13/2019.	04/18/2032.	
03754L	AA	3	Apex Credit CLO LLC SERIES 20182A CLASS	D	4	1.A FE	12,863,147	100.203	12,938,425	12,912,213	0	4,267	0	0	1.516	1.575	JAJO.	39,687	339,803	04/25/2019.	10/20/2031.	
03754W	AE	1	Apex Credit CLO LLC SERIES 20161A CLASS	D	4	1.B FE	22,500,000	100.516	22,616,100	22,500,000	0	0	0	0	2.063	2.068	JAJO.	85,109	704,605	11/09/2018.	10/27/2028.	
03754W	AN	1	Apex Credit CLO LLC SERIES 20161A CLASS	D	4	1.A FE	7,583,833	100.005	7,588,006	7,587,627	0	451	0	0	1.517	1.530	JAJO.	21,096	133,242	01/23/2020.	10/27/2028.	

E10.60

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
03755H AC 7	Apex Credit CLO LLC SERIES 20181A CLASS.....		D	4	1.A FE.....	1,931,550	99.803	1,971,109	1,975,000	1,935,602	0	4,052	0	0	1.427	1.797	JAJO.	5,322	33,249	01/28/2020.	04/25/2031.	
03755H AE 3	Apex Credit CLO LLC SERIES 20181A CLASS.....		D	4	1.A FE.....	1,774,260	97.214	1,749,852	1,800,000	1,776,607	0	2,347	0	0	1.247	1.486	JAJO.	4,238	27,846	02/05/2020.	04/25/2031.	
03755H AG 8	Apex Credit CLO LLC SERIES 20181A CLASS.....		D	4	1.C FE.....	7,374,375	99.730	7,479,750	7,500,000	7,391,013	0	11,074	0	0	1.817	2.092	JAJO.	25,734	217,762	06/18/2019.	04/25/2031.	
04941G AL 2	Atlas Senior Loan Fund LTD SERIES 20131A.....		D	4	1.A FE.....	2,913,628	99.458	3,099,290	3,116,180	2,933,689	0	20,060	0	0	1.054	2.732	FMAN.	4,013	38,061	03/25/2020.	11/17/2027.	
04942C AE 6	Atlas Senior Loan Fund LTD SERIES 201914.....		D	4	1.C FE.....	10,000,000	100.487	10,048,700	10,000,000	10,000,000	0	0	0	0	2.209	1.941	JAJO.	44,809	491,528	05/16/2019.	07/20/2032.	
04942V AL 8	Atlas Senior Loan Fund LTD SERIES 201913.....		D	4	1.C FE.....	1,000,000	100.483	1,004,830	1,000,000	1,000,000	0	0	0	0	2.265	2.270	JAJO.	4,467	33,818	02/22/2019.	04/22/2031.	
04943A AE 9	Atlas Senior Loan Fund LTD SERIES 20178A.....		D	4	1.C FE.....	6,988,100	98.829	6,918,030	7,000,000	6,988,224	0	124	0	0	2.059	2.100	JAJO.	30,859	0	12/10/2020.	01/16/2030.	
04965F AG 6	Atrium CDO Corp SERIES 15A CLASS B.....		D	4	1.C FE.....	10,000,000	100.410	10,041,000	10,000,000	10,000,000	0	0	0	0	1.967	1.971	JAJO.	38,238	305,893	11/16/2018.	01/23/2031.	
09628V AQ 7	Bluemountain CLO Ltd SERIES 20163A CLASS.....		D	4	1.C FE.....	5,500,000	100.514	5,528,270	5,500,000	5,500,000	0	0	0	0	1.922	1.927	FMAN.	13,801	155,053	11/02/2018.	11/15/2030.	
09629P AC 0	Bluemountain CLO Ltd SERIES 201822A CLAS.....		D	4	1.A FE.....	4,950,000	97.945	4,897,250	5,000,000	4,957,345	0	4,300	0	0	1.618	1.777	JAJO.	17,526	138,798	04/30/2019.	07/15/2031.	
10901A AA 4	Brigade Debt Funding I LTD SERIES 20182A.....		D	4	1.A FE.....	15,000,000	100.500	15,075,000	15,000,000	15,000,000	0	0	0	0	4.750	4.750	AO	130,625	712,500	08/30/2018.	10/25/2035.	
10901A AJ 5	Brigade Debt Funding I LTD SERIES 20182A.....		D	4	1.B FE.....	14,950,000	100.500	15,024,750	14,950,000	14,950,000	0	0	0	0	3.289	3.302	JAJO.	61,463	0	10/30/2020.	10/25/2035.	
10901U AJ 1	Brigade Debt Funding I, Ltd. SERIES 2018.....		D	4	1.B FE.....	15,000,000	98.923	14,838,450	15,000,000	15,000,000	0	0	0	0	3.249	3.249	AO	77,164	0	10/22/2020.	04/25/2036.	
12511A AE 4	CBAM CLO Management SERIES 202013A CLASS.....		D	4	1.C FE.....	7,000,000	100.500	7,035,000	7,000,000	7,000,000	0	0	0	0	2.561	2.261	JAJO.	7,470	0	11/24/2020.	01/20/2034.	
12518X AA 5	CENT CLO LP 13-19A.....		D	4	1.A FE.....	2,278,127	100.012	2,329,194	2,328,915	2,303,667	0	5,943	0	0	1.544	1.980	JAJO.	6,394	59,966	03/30/2016.	10/29/2025.	
143109 AN 6	Carlyle Global Market StrategI SERIES 20.....		D	4	1.B FE.....	393,600	99.383	397,532	400,000	393,647	0	47	0	0	1.666	2.128	JAJO.	1,351	0	12/18/2020.	10/20/2027.	
14310M BC 0	Carlyle Global Market Strateg SERIES 201.....		D	4	1.F FE.....	6,626,900	93.701	6,559,070	7,000,000	6,663,451	0	31,660	0	0	2.018	2.977	JAJO.	29,827	222,174	12/05/2019.	04/17/2031.	
14311D BG 0	Carlyle Global Market Strateg SERIES 201.....		D	4	1.C FE.....	20,000,000	99.952	19,990,400	20,000,000	20,000,000	0	0	0	0	2.109	2.115	JAJO.	85,563	647,995	07/12/2019.	07/20/2031.	
14311D BJ 4	Carlyle Global Market Strateg SERIES 201.....		D	4	1.F FE.....	7,000,000	99.999	6,999,930	7,000,000	7,000,000	0	0	0	0	2.709	2.718	JAJO.	37,401	269,382	07/12/2019.	07/20/2031.	
14314L AJ 4	Carlyle Global Market Strateg SERIES 201.....		D	4	1.F FE.....	3,834,000	94.649	3,785,960	4,000,000	3,854,487	0	14,116	0	0	2.047	2.748	FMAN.	10,690	117,863	06/28/2019.	05/15/2031.	
14315J AG 4	Carlyle Global Market Strateg SERIES 201.....		D	4	1.F FE.....	11,681,827	97.951	11,725,714	11,971,000	11,703,377	0	21,465	0	0	2.615	3.053	JAJO.	61,733	337,295	03/04/2020.	07/20/2031.	
14316C AG 8	Carlyle Global Market Strateg SERIES 201.....		D	4	1.C FE.....	4,907,500	99.149	4,957,450	5,000,000	4,911,122	0	3,622	0	0	1.818	2.186	JAJO.	19,692	23,958	09/01/2020.	07/15/2030.	
149420 AE 1	Catskill Park CLO LTD SERIES 20171A CLAS.....		D	4	1.B FE.....	2,100,000	100.010	2,100,210	2,100,000	2,100,000	0	0	0	0	1.916	1.920	JAJO.	8,158	0	12/15/2020.	04/20/2029.	
15137E BC 6	CENT CLO LP SERIES 201421A CLASS A1.....		D	4	1.A FE.....	24,937,500	99.908	24,977,000	25,000,000	24,950,409	0	5,542	0	0	1.363	1.408	JAJO.	62,482	605,464	07/12/2018.	07/27/2030.	
17275G AA 4	Cirrus Funding 2018-1 Ltd SERIES 20181A.....		D	4	1.A FE.....	20,100,000	100.500	20,200,500	20,100,000	20,100,000	0	0	0	0	4.800	4.799	JJ	418,080	964,800	11/02/2018.	01/25/2037.	
17275G AC 0	Cirrus Funding 2018-1 Ltd SERIES 20181A.....		D	4	1.D FE.....	15,500,000	100.500	15,577,500	15,500,000	15,500,000	0	0	0	0	5.300	5.298	JJ	355,983	821,500	11/02/2018.	01/25/2037.	
197361 AG 3	Cent CLO LP SERIES 201828A CLASS A2.....		D	4	1.C FE.....	38,000,000	100.503	38,191,140	38,000,000	38,000,000	0	0	0	0	2.056	2.061	FMAN.	119,355	1,137,998	11/01/2018.	11/07/2030.	
197361 AJ 7	Cent CLO LP SERIES 201828A CLASS B.....		D	4	1.F FE.....	1,999,688	98.088	1,986,282	2,025,000	2,003,289	0	2,254	0	0	2.506	2.728	FMAN.	7,753	69,958	05/23/2019.	11/07/2030.	
25255A AA 4	Diameter Credit Funding I SERIES 20191A.....		D	4	1.A FE.....	1,711,000	100.500	1,719,555	1,711,000	1,711,000	0	0	0	0	4.600	4.599	JJ	34,106	90,731	05/01/2019.	07/25/2037.	
26245R AG 5	Dryden Senior Loan Fund SERIES 201858A C.....		D	4	1.F FE.....	953,200	97.781	977,810	1,000,000	958,346	0	3,934	0	0	2.018	2.811	JAJO.	4,261	31,739	10/21/2019.	07/17/2031.	
30259A AA 0	FDF Limited SERIES 20173A CLASS A1.....		D	4	1.A FE.....	15,000,000	100.500	15,075,000	15,000,000	15,000,000	0	0	0	0	3.900	3.900	JJ	253,500	585,000	11/29/2017.	01/25/2036.	
30259A AN 2	FDF Limited SERIES 20173A CLASS BR.....		D	4	1.D FE.....	9,590,000	99.338	9,526,514	9,590,000	9,590,000	0	0	0	0	3.374	3.374	JJ	18,875	0	11/24/2020.	01/25/2036.	
34955Y AE 9	Fortress Credit BSL Limited SERIES 20181.....		D	4	1.C FE.....	4,975,000	100.512	5,025,600	5,000,000	4,977,152	0	2,152	0	0	1.987	2.075	JAJO.	19,313	106,634	02/07/2020.	07/23/2031.	
34956N AC 6	Fortress Credit BSL Limited SERIES 20191.....		D	4	1.A FE.....	15,000,000	100.054	15,008,100	15,000,000	15,000,000	0	0	0	0	2.217	2.222	JAJO.	64,648	686,454	06/21/2019.	07/23/2032.	
38175C AA 0	Golub Capital Partners CLO Lt SERIES 201.....		D	4	1.A FE.....	6,940,500	99.139	6,939,730	7,000,000	6,949,202	0	5,007	0	0	1.687	1.839	JAJO.	22,299	193,967	04/29/2019.	01/25/2031.	
38175C AC 6	Golub Capital Partners CLO Lt SERIES 201.....		D	4	1.C FE.....	11,500,000	98.013	11,271,495	11,500,000	11,500,000	0	0	0	0	2.017	2.021	JAJO.	43,803	357,348	12/07/2017.	01/25/2031.	
38175C AE 2	Golub Capital Partners CLO Lt SERIES 201.....		D	4	1.F FE.....	9,000,000	95.370	8,583,300	9,000,000	9,000,000	0	0	0	0	2.667	2.674	JAJO.	45,331	339,302	12/07/2017.	01/25/2031.	
38175C AG 7	Golub Capital Partners CLO Lt SERIES 201.....		D	4	2.C FE.....	8,000,000	93.652	7,492,160	8,000,000	8,000,000	0	0	0	0	3.967	3.983	JAJO.	59,938	407,624	12/07/2017.	01/25/2031.	
38175J AA 5	Golub Capital Partners CLO Lt SERIES 201.....		D	4	1.A FE.....	9,985,000	99.718	9,971,800	10,000,000	9,987,170	0	1,293	0	0	1.867	1.898	JAJO.	35,256	295,446	05/13/2019.	10/25/2030.	
38175U AQ 5	Golub Capital Partners CLO L SERIES 2018.....		D	4	1.C FE.....	17,000,000	100.500	17,085,000	17,000,000	17,000,000	0	0	0	0	2.633	2.642	JAJO.	88,279	39,788	09/04/2020.	07/20/2030.	

E10.61

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38176E	AE	7		D	.4	1.C FE	10,000,000	100.019	10,001,900	10,000,000	10,000,000	0	0	0	0	2.217	2.220	JAJO.	41,867	331,127	02/08/2019.	01/25/2032.
38176G	AE	2		D	.4	1.F FE	1,000,000	100.016	1,000,160	1,000,000	1,000,000	0	0	0	0	2.916	2.503	JAJO.	5,912	40,511	03/13/2019.	04/20/2029.
38176G	AG	7		D	.4	2.C FE	1,000,000	99.999	999,990	1,000,000	1,000,000	0	0	0	0	3.966	3.393	JAJO.	8,042	51,157	03/13/2019.	04/20/2029.
38176P	AC	6		D	.4	1.A FE	9,000,000	99.999	8,999,910	9,000,000	9,000,000	0	0	0	0	2.113	2.118	FMAN.	30,110	420,077	06/07/2019.	06/21/2031.
38176P	AE	2		D	.4	1.C FE	12,500,000	99.952	12,494,000	12,500,000	12,500,000	0	0	0	0	2.613	2.620	FMAN.	51,716	670,766	06/07/2019.	06/21/2031.
38176P	AG	7		D	.4	1.F FE	7,000,000	100.027	7,001,890	7,000,000	7,000,000	0	0	0	0	3.663	3.677	FMAN.	40,598	478,325	06/07/2019.	06/21/2031.
38177E	AA	4		D	.4	1.F FE	999,870	101.040	1,010,400	1,000,000	999,985	0	1,015	0	0	4.722	4.750	JAJO.	9,313	46,564	10/11/2019.	10/20/2027.
390556	AS	7		D	.4	2.B FE	15,000,000	96.006	14,400,900	15,000,000	15,000,000	0	0	0	0	4.218	4.240	JAJO.	137,120	812,893	10/06/2017.	10/15/2029.
40437W	AL	2		D	.4	2.C FE	1,000,000	98.382	983,820	1,000,000	1,000,000	0	0	0	0	3.663	3.677	JAJO.	6,716	66,967	05/29/2019.	07/25/2030.
41154X	AJ	4		D	.4	1.C FE	16,500,000	100.215	16,535,475	16,500,000	16,500,000	0	0	0	0	4.790	4.815	JAJO.	155,875	790,350	11/15/2018.	01/02/2031.
46616K	AQ	7		D	.4	1.F FE	1,000,000	100.322	1,003,220	1,000,000	1,000,000	0	0	0	0	3.366	3.378	JAJO.	6,825	32,018	12/24/2019.	01/20/2030.
46616K	AS	3		D	.4	2.C FE	985,000	100.310	1,003,100	1,000,000	986,818	0	1,818	0	0	4.196	4.520	JAJO.	8,508	38,312	12/24/2019.	01/20/2030.
46617E	AW	7		D	.4	1.B FE	19,976,000	99.237	19,847,400	20,000,000	19,982,576	0	4,037	0	0	2.065	2.110	JAJO.	81,443	637,856	05/30/2019.	04/21/2025.
46617Y	AV	5		D	.4	1.D FE	11,430,000	96.546	11,102,790	11,500,000	11,445,648	0	10,336	0	0	1.939	2.117	MJSD.	10,521	291,276	06/12/2019.	03/15/2026.
48249V	AN	1		D	.4	1.A FE	11,250,000	100.029	11,253,263	11,250,000	11,250,000	0	0	0	0	1.508	1.511	JAJO.	36,800	299,713	04/03/2017.	04/15/2029.
48250L	AN	9		D	.4	1.C FE	13,982,820	100.522	14,073,080	14,000,000	13,985,805	0	1,490	0	0	1.968	1.995	JAJO.	59,728	438,450	12/04/2018.	07/15/2030.
48250L	AU	3		D	.4	1.C FE	15,000,000	100.091	15,013,650	15,000,000	15,000,000	0	0	0	0	3.730	3.747	JAJO.	118,117	559,500	06/09/2017.	07/15/2030.
48251M	AU	0		D	.4	1.C FE	40,500,000	100.476	40,692,780	40,500,000	40,500,000	0	0	0	0	2.018	2.023	JAJO.	170,301	1,285,501	11/20/2018.	01/18/2032.
48251T	AD	3		D	.4	2.C FE	913,000	96.270	962,700	1,000,000	922,400	0	7,308	0	0	2.968	4.683	JAJO.	6,349	41,403	10/30/2019.	10/16/2030.
48661W	AC	2		D	.4	1.C FE	1,000,000	100.119	1,001,190	1,000,000	1,000,000	0	0	0	0	2.268	2.274	JAJO.	4,913	34,366	02/21/2019.	04/15/2032.
48661W	AE	8		D	.4	1.F FE	1,000,000	100.179	1,001,790	1,000,000	1,000,000	0	0	0	0	3.118	3.130	JAJO.	6,755	43,007	02/21/2019.	04/15/2032.
48661W	AJ	7		D	.4	1.C FE	1,000,000	100.500	1,005,000	1,000,000	1,000,000	0	0	0	0	4.680	4.707	JAJO.	9,880	46,800	02/21/2019.	04/15/2032.
48661Y	AA	2		D	.4	1.C FE	1,000,000	100.571	1,005,710	1,000,000	1,000,000	0	0	0	0	2.167	2.172	JAJO.	4,092	34,132	03/21/2019.	04/25/2032.
50188W	AE	8		D	.4	1.A FE	4,475,000	99.953	4,997,650	5,000,000	4,525,425	0	50,425	0	0	1.256	4.269	JAJO.	12,732	79,993	03/20/2020.	10/20/2027.
50201M	AG	8		D	.4	1.C FE	9,000,000	100.483	9,043,470	9,000,000	9,000,000	0	0	0	0	2.118	2.123	JAJO.	41,296	295,586	04/25/2019.	04/15/2031.
55283L	AA	3		D	.4	1.F	2,149,002	95.564	2,053,705	2,149,036	2,149,000	0	1	0	0	4.458	4.500	MON.	4,258	95,804	02/20/2019.	03/15/2044.
55283L	AB	1		D	.4	3.A FE	1,358,129	84.659	1,149,787	1,358,139	1,358,126	0	0	0	0	5.560	5.625	MON.	3,356	75,513	02/20/2019.	03/15/2044.
55283L	AC	9		D	.4	5.B FE	824,180	62.770	517,344	824,190	824,177	0	0	0	0	7.385	7.500	MON.	2,705	60,313	11/15/2020.	03/15/2044.
55817A	AG	9		D	.4	1.C FE	30,000,000	100.405	30,121,500	30,000,000	30,000,000	0	0	0	0	2.265	2.271	JAJO.	133,998	1,014,658	12/21/2018.	01/22/2031.
55818X	AY	9		D	.4	1.C FE	250,000	100.037	250,093	250,000	250,000	0	0	0	0	2.116	2.121	JAJO.	1,073	0	12/14/2020.	04/20/2026.
55818Y	BE	0		D	.4	1.C FE	497,000	100.370	501,850	500,000	497,016	0	16	0	0	1.959	2.086	JAJO.	1,959	0	12/18/2020.	07/21/2030.
55819D	AE	6		D	.4	1.A FE	10,093,470	99.460	10,125,028	10,180,000	10,106,001	0	7,756	0	0	1.717	1.859	JAJO.	33,977	285,525	08/08/2019.	01/23/2031.
55819D	AJ	5		D	.4	1.F FE	1,962,000	99.999	1,999,980	2,000,000	1,967,731	0	3,310	0	0	2.367	2.692	JAJO.	9,203	69,312	04/23/2019.	01/23/2031.
55819T	AQ	4		D	.4	1.A FE	4,921,000	98.497	4,924,850	5,000,000	4,932,145	0	7,389	0	0	1.514	1.791	JAJO.	13,895	128,697	07/25/2019.	07/27/2030.
55820R	AC	6		D	.4	1.C FE	500,000	99.911	499,555	500,000	500,000	0	0	0	0	1.967	1.971	JAJO.	1,830	0	12/17/2020.	04/25/2029.
56578H	AE	6		D	.4	1.C FE	15,445,025	100.114	15,367,499	15,350,000	15,437,900	0	(7,125)	0	0	2.676	2.592	JAJO.	83,286	447,765	12/16/2020.	01/20/2033.
56578H	AG	1		D	.4	1.C FE	7,980,000	100.500	8,040,000	8,000,000	7,982,969	0	4,305	0	0	4.060	4.117	JAJO.	64,058	271,569	11/21/2019.	01/20/2033.
56578K	AC	3		D	.4	1.C FE	5,433,200	100.209	5,451,370	5,440,000	5,434,168	0	580	0	0	2.168	2.194	JAJO.	24,575	180,988	05/22/2019.	04/18/2031.
56579A	AC	4		D	.4	1.A FE	7,000,000	100.052	7,003,640	7,000,000	7,000,000	0	0	0	0	2.218	2.223	JAJO.	33,636	332,443	06/04/2019.	04/15/2032.
56579A	AG	5		D	.4	1.C FE	24,500,000	100.210	24,551,450	24,500,000	24,500,000	0	0	0	0	2.418	2.424	JAJO.	128,342	1,228,610	06/04/2019.	04/15/2032.

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
59801M	AE	8	MidOcean Credit CLO SERIES 20188A CLASS	D	.4	1.C FE	13,888,325	99.235	13,892,900	14,000,000	13,900,480	0	9.664	0	1.855	1.994	FMAN.	30,296	300,730	02/21/2020.	02/20/2031.	
59803A	AE	2	MidOcean Credit CLO SERIES 201910A CLASS	D	.4	1.C FE	1,000,000	100.176	1,001,760	1,000,000	1,000,000	0	0	0	2.617	2.625	JAJO.	5,088	32,548	11/01/2019.	10/23/2032.	
61033R	AE	3	Monroe Capital MML CLO SERIES 20171A CLA	D	.4	1.F FE	5,000,000	96.696	4,834,800	5,000,000	5,000,000	0	0	0	2.915	2.924	JAJO.	28,743	202,151	09/22/2017.	04/22/2029.	
61033R	AG	8	Monroe Capital MML CLO SERIES 20171A CLA	D	.4	2.C FE	19,500,000	93.052	18,145,140	19,500,000	19,500,000	0	0	0	4.465	4.487	JAJO.	171,707	1,095,678	09/22/2017.	04/22/2029.	
61034H	AE	4	Monroe Capital MML CLO VI LT SERIES 2018	D	.4	1.F FE	10,000,000	96.304	9,630,400	10,000,000	10,000,000	0	0	0	2.468	2.474	JAJO.	53,468	364,012	02/01/2018.	04/15/2030.	
61034H	AG	9	Monroe Capital MML CLO VI LT SERIES 2018	D	.4	2.C FE	9,000,000	88.714	7,984,260	9,000,000	9,000,000	0	0	0	3.618	3.632	JAJO.	70,546	432,836	02/01/2018.	04/15/2030.	
66858C	AE	7	Northwoods Capital Ltd SERIES 201812BA C	D	.4	1.C FE	9,059,300	99.189	9,621,333	9,700,000	9,095,379	0	35,294	0	2.089	3.361	MJSD.	9,561	215,961	04/06/2020.	06/15/2031.	
66860C	AE	3	Northwoods Capital Ltd SERIES 201814BA C	D	.4	1.C FE	3,934,000	99.596	3,983,840	4,000,000	3,941,850	0	5,158	0	1.952	2.237	FMAN.	10,628	113,918	04/29/2019.	11/13/2031.	
66860M	AC	5	Northwoods Capital Ltd SERIES 201918A CL	D	.4	1.C FE	17,977,600	100.482	18,086,760	18,000,000	17,980,519	0	1,000	0	2.355	2.381	FMAN.	49,452	586,002	07/09/2019.	05/20/2032.	
670859	AG	2	OCF CLO Ltd SERIES 202020A CLASS B2	D	.4	1.C FE	3,000,000	98.008	2,940,240	3,000,000	3,000,000	0	0	0	2.600	2.608	JAJO.	4,983	0	10/27/2020.	10/09/2033.	
67097L	AC	0	OCF CLO Ltd SERIES 201713A CLASS A2	D	.4	1.C FE	12,003,750	100.006	12,000,720	12,000,000	12,003,172	0	(368)	0	2.018	2.017	JAJO.	52,462	381,914	05/06/2019.	07/15/2030.	
67107K	BH	8	OCF CLO Ltd SERIES 20147A CLASS B2R	D	.4	1.F FE	5,000,000	100.162	5,008,100	5,000,000	5,000,000	0	0	0	5.106	5.139	JAJO.	50,351	255,300	08/22/2018.	07/20/2029.	
67110D	AU	1	OCF CLO Ltd SERIES 201611A CLASS BR	D	.4	1.F FE	14,500,000	99.999	14,499,855	14,500,000	14,500,000	0	0	0	2.672	2.681	JAJO.	72,114	541,202	07/25/2017.	10/26/2030.	
67112C	AE	7	OZLM Ltd SERIES 201719A CLASS B	D	.4	1.F FE	963,750	97.532	975,320	1,000,000	968,674	0	3,153	0	2.168	2.804	JAJO.	4,697	33,349	06/05/2019.	11/22/2030.	
67112W	AG	8	OZLM Ltd SERIES 201923A CLASS C	D	.4	1.F FE	1,000,000	100.057	1,000,570	1,000,000	1,000,000	0	0	0	3.068	3.079	JAJO.	6,647	42,499	03/29/2019.	04/14/2032.	
67113L	AE	6	OCF CLO Ltd SERIES 201917A CLASS B	D	.4	1.C FE	27,500,000	100.151	27,541,525	27,500,000	27,500,000	0	0	0	2.109	1.879	JAJO.	117,649	1,195,546	06/28/2019.	07/20/2032.	
67570Q	AC	5	OCF CLO Ltd SERIES 201916A CLASS B	D	.4	1.C FE	15,000,000	100.010	15,001,500	15,000,000	15,000,000	0	0	0	2.059	1.810	JAJO.	62,651	478,392	02/22/2019.	01/20/2032.	
67573C	AJ	8	Octagon Investment Partners 3 SERIES 201	D	.4	1.F FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000	0	0	0	2.468	2.476	JAJO.	26,748	182,006	07/25/2017.	10/15/2029.	
67575X	AC	5	Octagon Investment Partners 3 SERIES 201	D	.4	1.C FE	9,001,014	100.011	9,131,674	9,130,670	9,024,211	0	11,745	0	1.915	2.160	JAJO.	35,476	277,317	12/07/2018.	07/20/2030.	
67576W	AE	2	OCTAGON INVESTMENT PARTNERS X SERIES 201	D	.4	1.A FE	7,500,000	100.017	7,501,275	7,500,000	7,500,000	0	0	0	1.871	1.875	FMAN.	19,100	207,617	04/25/2019.	05/12/2031.	
67576W	AG	7	OCTAGON INVESTMENT PARTNERS X SERIES 201	D	.4	1.C FE	15,000,000	100.482	15,072,300	15,000,000	15,000,000	0	0	0	2.121	2.127	FMAN.	43,304	453,358	04/25/2019.	05/12/2031.	
67576W	AJ	1	OCTAGON INVESTMENT PARTNERS X SERIES 201	D	.4	1.F FE	3,850,000	100.157	3,856,045	3,850,000	3,850,000	0	0	0	2.821	2.831	FMAN.	14,783	143,761	04/25/2019.	05/12/2031.	
67577L	AC	9	Octagon Investment Partners 4 SERIES 201	D	.4	1.C FE	8,000,000	100.108	8,008,640	8,000,000	8,000,000	0	0	0	2.009	2.014	JAJO.	32,603	251,087	06/19/2019.	07/20/2032.	
67577L	AE	5	Octagon Investment Partners 4 SERIES 201	D	.4	1.F FE	8,500,000	100.134	8,511,390	8,500,000	8,500,000	0	0	0	2.609	2.618	JAJO.	44,982	318,488	06/19/2019.	07/20/2032.	
67590A	BB	7	Octagon Investment Partners X SERIES 201	D	.4	1.A FE	2,289,788	100.001	2,310,023	2,310,000	2,293,363	0	2,056	0	1.593	1.759	JAJO.	7,972	63,545	04/25/2019.	07/15/2029.	
67590A	BD	3	Octagon Investment Partners X SERIES 201	D	.4	1.C FE	22,500,000	100.350	22,578,750	22,500,000	22,500,000	0	0	0	2.118	2.123	JAJO.	103,240	738,964	11/27/2018.	07/15/2029.	
67590Q	BA	4	Octagon Investment Partners X SERIES 201	D	.4	1.C FE	11,753,800	100.479	11,806,283	11,750,000	11,753,315	0	(334)	0	2.122	2.122	FMAN.	33,245	356,444	06/26/2019.	02/14/2031.	
67590Q	BE	6	Octagon Investment Partners X SERIES 201	D	.4	1.F FE	3,515,400	100.034	3,501,190	3,500,000	3,513,486	0	(1,312)	0	3.022	2.956	FMAN.	14,103	138,375	06/25/2019.	02/14/2031.	
67590X	AU	6	Octagon Investment Partners 2 SERIES 201	D	.4	1.C FE	18,000,000	100.031	18,005,580	18,000,000	17,392,746	0	(607,254)	0	2.400	3.133	JAJO.	91,200	826,300	07/05/2018.	07/15/2030.	
67591E	AU	7	Octagon Investment Partners 2 SERIES 201	D	.4	1.C FE	50,000,000	100.405	50,202,500	50,000,000	50,000,000	0	0	0	2.017	2.022	JAJO.	193,248	1,558,338	11/16/2018.	10/24/2030.	
682337	AE	0	One Eleven Funding Ltd SERIES 20193A CLA	D	.2	1.G FE	10,100,000	100.994	10,099,400	10,000,000	10,099,477	0	(523)	0	5.800	5.701	JAJO.	116,000	0	12/02/2020.	07/19/2037.	
69356A	AG	7	PPM Clo, Ltd. SERIES 20204A CLASS (CMBS)	D	.4	1.F FE	500,000	100.618	503,090	500,000	500,000	0	0	0	2.859	2.868	JAJO.	2,501	0	10/09/2020.	10/18/2031.	
69356A	AJ	1	PPM Clo, Ltd. SERIES 20204A CLASS D	D	.4	2.C FE	500,000	100.498	502,490	500,000	500,000	0	0	0	4.309	4.330	JAJO.	3,770	0	10/09/2020.	10/18/2031.	
74980E	AJ	7	RR Ltd SERIES 20197A CLASS B	D	.4	1.F FE	1,000,000	100.465	1,004,650	1,000,000	1,000,000	0	0	0	2.818	2.828	JAJO.	6,105	28,202	12/17/2019.	01/15/2033.	
74980E	AL	2	RR Ltd SERIES 20197A CLASS C1	D	.4	2.B FE	1,000,000	100.502	1,005,020	1,000,000	1,000,000	0	0	0	3.968	3.987	JAJO.	8,597	36,954	12/17/2019.	01/15/2033.	
74980F	AL	9	RR Ltd SERIES 20208A CLASS B	D	.4	1.F FE	1,000,000	99.647	996,470	1,000,000	1,000,000	0	0	0	2.318	2.324	JAJO.	5,022	16,070	02/18/2020.	04/15/2033.	
74988L	AG	9	RRAM SERIES 20183A CLASS CR2	D	.4	2.C FE	901,250	95.822	958,220	1,000,000	913,161	0	8,871	0	2.718	4.795	JAJO.	5,888	38,941	10/17/2019.	01/15/2030.	
77588E	AA	5	Romark Credit Funding I Ltd SERIES 20201	D	.4	1.A FE	7,000,000	100.500	7,035,000	7,000,000	7,000,000	0	0	0	3.572	3.571	AO	43,757	172,250	01/30/2020.	04/28/2038.	
77588E	AG	2	Romark Credit Funding I Ltd SERIES 20201	D	.4	1.D FE	7,840,000	100.500	8,040,000	8,000,000	7,845,793	0	5,793	0	4.122	4.394	AO	57,708	227,168	05/14/2020.	04/28/2038.	

E10.63

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
78410B	AJ	4	Symphony Credit Opportunities SERIES 201.....	D	4	1.A FE.....	10,124,679	100.011	10,575,240	10,574,077	10,161,575	0	36,896	0	0	1.398	2.477	JAJO.	32,023	183,925	04/07/2020.	07/15/2028.	
78410B	AU	9	Symphony Credit Opportunities SERIES 201.....	D	4	1.C FE.....	25,717,813	100.104	25,776,780	25,750,000	25,723,274	0	3,304	0	0	2.068	2.101	JAJO.	115,363	832,614	06/10/2019.	07/15/2028.	
83609G	AY	1	Sound Point CLO LTD SERIES 20152A CLASS.....	D	4	1.C FE.....	10,000,000	100.507	10,050,700	10,000,000	10,000,000	0	0	0	0	2.166	2.171	JAJO.	43,917	435,699	07/16/2019.	07/20/2032.	
83614B	AG	4	Sound Point CLO LTD SERIES 20192A CLASS.....	D	4	1.C FE.....	12,013,200	100.475	12,057,000	12,000,000	12,011,586	0	(1,353)	0	0	2.248	2.238	JAJO.	58,442	409,974	06/06/2019.	04/15/2032.	
87244A	BS	8	Wind River CLO Ltd SERIES 20121A CLASS D.....	D	4	2.B FE.....	10,000,000	99.853	9,985,300	10,000,000	10,000,000	0	0	0	0	3.918	3.937	JAJO.	84,885	511,429	06/19/2019.	01/15/2026.	
87244G	AE	7	TIAA Churchill Middle Market SERIES 2017.....	D	4	1.F FE.....	10,000,000	96.175	9,617,500	10,000,000	10,000,000	0	0	0	0	2.667	2.675	JAJO.	51,108	378,112	11/06/2017.	01/24/2030.	
87244G	AG	2	TIAA Churchill Middle Market SERIES 2017.....	D	4	2.C FE.....	7,000,000	94.352	6,604,640	7,000,000	7,000,000	0	0	0	0	3.917	3.935	JAJO.	52,546	354,123	11/06/2017.	01/24/2030.	
87249V	AG	4	Wind River CLO Ltd SERIES 20193A CLASS B.....	D	4	1.C FE.....	13,000,000	100.157	13,020,410	13,000,000	13,000,000	0	0	0	0	2.318	2.324	JAJO.	65,283	453,390	04/17/2019.	04/15/2031.	
87268R	AA	2	TruPS Financials Note Securit SERIES 201.....	D	4	1.B FE.....	997,537	97.000	967,611	997,537	997,537	0	0	0	0	2.525	2.533	FMAN.	2,379	28,879	12/18/2019.	02/28/2039.	
87268R	AB	0	TruPS Financials Note Securit SERIES 201.....	D	4	1.F FE.....	1,000,000	97.000	970,000	1,000,000	1,000,000	0	0	0	0	3.075	3.087	FMAN.	2,905	33,839	12/18/2019.	02/28/2039.	
88390A	AT	7	Wind River CLO Ltd SERIES 20142A CLASS A.....	D	4	1.A FE.....	4,250,000	99.685	4,984,250	5,000,000	4,301,219	0	51,219	0	0	1.358	4.321	JAJO.	14,709	85,447	03/19/2020.	01/15/2031.	
88390A	AX	8	Wind River CLO Ltd SERIES 20142A CLASS C.....	D	4	1.F FE.....	6,015,984	96.628	6,010,262	6,220,000	6,044,294	0	17,726	0	0	2.168	2.740	JAJO.	29,214	207,444	05/28/2019.	01/15/2031.	
88432C	BD	7	Wind River CLO Ltd SERIES 20141A CLASS C.....	D	4	1.F FE.....	3,870,000	95.339	3,813,560	4,000,000	3,887,195	0	10,760	0	0	2.168	2.715	JAJO.	18,070	133,080	05/28/2019.	07/18/2031.	
88432F	AY	5	Wind River CLO Ltd SERIES 20151A CLASS A.....	D	4	1.A FE.....	6,000,000	98.403	5,904,180	6,000,000	6,000,000	0	0	0	0	1.715	1.718	JAJO.	20,879	170,065	11/08/2018.	10/20/2030.	
88432F	BA	6	Wind River CLO Ltd SERIES 20151A CLASS B.....	D	4	1.C FE.....	32,830,000	100.514	32,998,746	32,830,000	32,830,000	0	0	0	0	2.015	2.020	JAJO.	130,451	1,030,398	11/08/2018.	10/20/2030.	
88433B	AS	6	Wind River CLO Ltd SERIES 20162A CLASS B.....	D	4	1.C FE.....	16,500,000	100.514	16,584,810	16,500,000	16,500,000	0	0	0	0	2.016	2.021	FMAN.	56,357	496,195	11/16/2018.	11/01/2031.	
88434G	AC	9	Wind River CLO Ltd SERIES 20173A CLASS B.....	D	4	1.C FE.....	6,918,562	100.522	7,036,540	7,000,000	6,933,116	0	7,484	0	0	1.918	2.110	JAJO.	29,086	215,667	12/07/2018.	10/15/2030.	
92325Q	AQ	0	Venture CDO Ltd SERIES 201832A CLASS B.....	D	4	1.C FE.....	1,488,000	100.506	1,507,590	1,500,000	1,488,055	0	55	0	0	1.859	2.009	JAJO.	5,731	0	12/18/2020.	07/18/2031.	
92328X	AV	1	Venture CDO Ltd SERIES 201315A CLASS BR.....	D	4	1.C FE.....	10,750,000	98.134	10,549,405	10,750,000	10,750,000	0	0	0	0	2.180	2.186	JAJO.	50,779	358,525	07/03/2019.	07/15/2032.	
92328X	AX	7	Venture CDO Ltd SERIES 201315A CLASS CR.....	D	4	1.F FE.....	13,750,000	97.731	13,438,013	13,750,000	13,750,000	0	0	0	0	3.050	3.062	JAJO.	90,868	577,402	07/03/2019.	07/15/2032.	
92329F	AP	2	Venture CDO Ltd SERIES 201418A CLASS AR.....	D	4	1.A FE.....	4,600,000	100.048	5,002,400	5,000,000	4,632,872	0	32,872	0	0	1.438	3.133	JAJO.	15,576	88,492	03/18/2020.	10/15/2029.	
92329F	AR	8	Venture CDO Ltd SERIES 201418A CLASS BR.....	D	4	1.B FE.....	4,925,000	100.214	5,010,700	5,000,000	4,931,716	0	6,716	0	0	1.880	2.190	JAJO.	20,368	104,856	03/03/2020.	10/15/2029.	
92329N	AQ	3	Venture CDO Ltd SERIES 201313A CLASS BR.....	D	4	1.B FE.....	6,941,200	100.207	7,014,490	7,000,000	6,951,133	0	5,792	0	0	1.917	2.077	MJSD.	8,205	180,410	02/07/2019.	09/10/2029.	
92330E	AR	8	Venture CDO Ltd SERIES 201419A CLASS BR.....	D	4	1.C FE.....	44,500,000	99.711	44,371,395	44,500,000	44,500,000	0	0	0	0	2.130	2.136	JAJO.	205,380	1,461,507	11/16/2018.	01/15/2032.	
92330Y	AE	3	Venture CDO Ltd SERIES 201833A CLASS A2.....	D	4	1.A FE.....	5,535,000	98.549	5,912,940	6,000,000	5,567,996	0	32,996	0	0	1.738	3.120	JAJO.	22,591	119,890	03/12/2020.	07/15/2031.	
92331M	AC	2	Venture CDO Ltd SERIES 201726A CLASS C.....	D	4	1.F FE.....	5,998,800	98.268	5,896,080	6,000,000	5,998,996	0	111	0	0	2.815	2.829	JAJO.	33,785	236,982	06/18/2019.	01/20/2029.	
92331N	AG	1	Venture CDO Ltd SERIES 201730A CLASS C.....	D	4	1.F FE.....	2,082,813	97.411	2,094,337	2,150,000	2,091,826	0	5,869	0	0	2.168	2.715	JAJO.	10,098	71,712	06/11/2019.	01/15/2031.	
92331X	AG	9	Venture CDO Ltd SERIES 201835A CLASS BL.....	D	4	1.C FE.....	4,323,900	100.515	4,372,403	4,350,000	4,327,638	0	2,202	0	0	2.065	2.162	JAJO.	17,714	138,280	04/25/2019.	10/22/2031.	
92332L	AD	1	Venture CDO Ltd SERIES 201936A CLASS B1.....	D	4	1.C FE.....	2,500,000	100.174	2,504,350	2,500,000	2,500,000	0	0	0	0	2.209	2.214	JAJO.	11,197	83,527	05/31/2019.	04/20/2032.	
92333B	AE	0	Venture CDO Ltd SERIES 201937A CLASS A2.....	D	4	1.A FE.....	7,500,000	99.703	7,477,725	7,500,000	7,500,000	0	0	0	0	1.968	1.972	JAJO.	31,976	234,884	05/21/2019.	07/15/2032.	
92333B	AL	4	Venture CDO Ltd SERIES 201937A CLASS C.....	D	4	1.F FE.....	16,000,000	99.674	15,947,840	16,000,000	16,000,000	0	0	0	0	2.868	2.878	JAJO.	99,415	647,486	05/21/2019.	07/15/2032.	
949496	BC	6	Wellfleet CLO Ltd SERIES 20151A CLASS BR.....	D	4	1.C FE.....	12,050,000	100.031	12,053,736	12,050,000	12,050,000	0	0	0	0	2.259	2.265	JAJO.	55,189	408,743	05/13/2019.	07/20/2029.	
94949L	AS	9	Wellfleet CLO Ltd SERIES 20162A CLASS CR.....	D	4	2.C FE.....	1,000,000	87.686	876,860	1,000,000	1,000,000	0	0	0	0	3.165	3.177	JAJO.	6,420	43,046	10/26/2018.	10/20/2028.	
94950J	AE	1	Wellfleet CLO Ltd SERIES 20181A CLASS C.....	D	4	1.F FE.....	971,250	96.030	960,300	1,000,000	975,082	0	2,439	0	0	2.159	2.630	JAJO.	4,561	33,272	05/30/2019.	07/17/2031.	
98625N	AE	8	York CLO Ltd SERIES 20191A CLASS B.....	D	4	1.C FE.....	21,000,000	100.234	21,049,140	21,000,000	21,000,000	0	0	0	0	2.265	2.271	JAJO.	93,798	860,280	07/16/2019.	07/22/2032.	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							2,325,828,675	XXX	2,351,676,304	2,332,935,294	2,326,199,474	0	(291,659)	0	0	XXX	XXX	XXX	11,855,444	82,005,788	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							14,651,396,965	XXX	16,391,674,990	14,110,404,878	14,609,154,889	0	(13,609,916)	4,215,240	0	XXX	XXX	XXX	140,957,539	558,707,176	XXX	XXX
Hybrid Securities - Issuer Obligations																							
00440F	AA	2	ACE CAPITAL TRUST II.....			2.A FE.....	4,122,500	153.087	7,654,350	5,000,000	4,367,659	0	35,964	0	0	9.700	12.001	AO.....	121,250	485,000	02/27/2009.	04/01/2030.	
020002	AU	5	Allstate Corp.....			2.B FE.....	10,442,875	135.903	14,473,670	10,650,000	10,035,027	0	(322,410)	0	0	6.500	5.741	MN.....	88,454	692,250	10/28/2016.	05/15/2057.	

E10.64

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037389	AK	9	Aon Corp.....				2.C FE.....	11,895,004	134.075	13,742,688	10,250,000	11,365,284	0	(165,423)	0	0	8.205	5.906	JJ.....	420,506	841,013	02/15/2017	01/01/2027
410867	AB	1	Hanover Insurance Group Series B.....				3.A FE.....	464,465	115.441	640,698	555,000	505,212	0	5,664	0	0	8.207	10.224	FA.....	17,207	45,549	07/30/2009	02/03/2027
53079E	AR	5	Liberty Mutual Group.....			2	3.A FE.....	3,555,000	146.942	6,612,390	4,500,000	3,555,000	0	0	0	0	10.750	13.511	JD.....	21,500	483,750	09/24/2009	06/15/2058
534187	AS	8	Lincoln National Corp.....				2.C FE.....	5,327,950	77.250	3,862,500	5,000,000	5,000,000	0	0	0	0	2.580	(0.675)	FMAN.....	16,122	173,443	02/06/2007	05/17/2066
883199	AR	2	Textron Financial Corp 144A.....				3.A FE.....	6,956,740	73.170	5,121,900	7,000,000	6,962,714	0	2,673	0	0	1.957	0.010	FMAN.....	17,885	199,839	02/01/2007	02/15/2067
91159J	AA	4	US Bancorp.....			2	1.G FE.....	2,491,375	103.937	2,598,425	2,500,000	2,497,837	0	1,354	0	0	2.950	3.008	JJ.....	34,007	73,750	12/15/2015	07/15/2022
054536	AA	5	AXA SA.....			D	2.A FE.....	5,357,500	155.853	9,351,180	6,000,000	5,551,780	0	16,732	0	0	8.600	9.641	JD.....	22,933	516,000	12/08/2016	12/15/2030
539439	AT	6	Lloyds TSB Group PLC.....			D	1.G FE.....	10,966,970	120.695	13,276,450	11,000,000	10,973,556	0	2,837	0	0	4.550	4.588	FA.....	187,688	500,500	08/30/2018	08/16/2028
780097	BG	5	Royal Bank of Scotland PLC.....			D	2.B FE.....	2,096,300	120.276	2,405,520	2,000,000	2,074,203	0	(15,808)	0	0	4.892	4.068	MN.....	11,686	97,840	04/10/2019	05/18/2029
780097	BL	4	Royal Bank of Scotland PLC.....			D	2.B FE.....	3,000,000	119.065	3,571,950	3,000,000	3,000,000	0	0	0	0	4.445	4.275	MN.....	19,632	133,350	05/02/2019	05/08/2030
4299999	Hybrid Securities - Issuer Obligations.....							66,676,679	XXX	83,311,721	67,455,000	65,888,272	0	(438,417)	0	0	XXX	XXX	XXX	978,870	4,242,284	XXX	XXX
4899999	Total - Hybrid Securities.....							66,676,679	XXX	83,311,721	67,455,000	65,888,272	0	(438,417)	0	0	XXX	XXX	XXX	978,870	4,242,284	XXX	XXX

Unaffiliated Bank Loans - Acquired

E10.65

40976#	AA	0	Hancock T/L 1L.....				2.C Z.....	1,454,545	98.000	1,418,182	1,454,545	1,454,545	0	0	0	0	5.488	5.525	MJSD.....	222	25,000	12/31/2020	03/31/2025
00177@	AD	7	AMCP T/L 1L.....				3.A Z.....	2,500,000	98.000	2,450,000	2,500,000	2,500,000	0	0	0	0	6.488	6.540	MJSD.....	1,351	45,000	12/29/2020	10/05/2026
00018K	AC	9	A&R Logistics.....				3.A PL.....	721,592	99.500	723,410	727,045	722,630	0	424	0	0	7.000	7.226	JAJO.....	12,865	56,112	10/09/2019	05/05/2025
00018K	AD	7	A&R Logistics Term 2 1L.....				3.A PL.....	40,613	99.500	40,680	40,885	40,656	0	44	0	0	7.000	7.213	JAJO.....	723	2,277	01/01/2020	05/05/2025
03966#	AA	0	ArcServe.....				3.A PL.....	1,164,879	100.000	1,173,681	1,173,681	1,167,236	0	1,591	0	0	7.000	7.249	FMAN.....	7,531	45,708	10/09/2019	05/01/2024
03967Y	AB	6	Gannett Holdings LLC term loan Arctic Ho.....				4.B.....	568,836	110.000	658,244	598,404	573,532	0	4,696	0	0	11.500	13.068	MJSD.....	2,485	100,574	01/01/2020	11/19/2024
04575X	AD	6	ASSOCIATED PATHOLOGISTS LLC Pathgroup Ho.....				3.C PL.....	1,262,802	99.750	1,265,975	1,269,148	1,264,077	0	448	0	0	5.750	5.854	FMAN.....	12,365	88,201	10/09/2019	05/01/2025
05456#	AA	2	Avtex.....				4.C.....	2,181,929	100.000	2,191,063	2,191,063	2,184,051	0	2,122	0	0	5.750	5.862	FMAN.....	18,898	139,545	01/01/2020	02/08/2024
05456#	AC	8	Avtex.....				4.B PL.....	325,168	100.000	326,529	326,529	325,485	0	316	0	0	5.750	5.862	FMAN.....	2,816	20,796	01/01/2020	02/08/2024
05456#	AD	6	Avtex.....				4.B PL.....	119,046	100.000	119,644	119,644	119,205	0	60	0	0	5.750	5.879	FMAN.....	1,032	8,582	10/09/2019	02/08/2024
05602#	AC	1	Barcodes.....				3.B PL.....	1,891,007	97.750	1,867,132	1,910,109	1,895,062	0	2,028	0	0	5.250	5.506	MJSD.....	279	6,334	10/09/2019	12/23/2024
07385@	AB	4	BearCom.....				3.B PL.....	2,218,763	94.750	2,116,917	2,234,213	2,221,809	0	3,047	0	0	6.500	6.732	MJSD.....	403	188,694	07/01/2020	07/05/2024
07385@	AC	2	BearCom.....				3.B PL.....	290,292	94.750	276,967	292,313	290,691	0	399	0	0	6.500	6.732	MJSD.....	53	23,313	07/01/2020	07/05/2024
07385@	AE	8	BearCom.....				3.B PL.....	117,014	94.750	111,709	117,898	117,226	0	143	0	0	4.488	4.690	MJSD.....	15	6,759	10/09/2019	07/05/2024
07385@	AF	5	BearCom.....				3.B PL.....	303,019	94.750	289,109	305,129	303,448	0	429	0	0	4.738	4.938	MJSD.....	40	22,474	07/01/2020	07/05/2024
09071#	AA	9	BioCare.....				5.A PL.....	1,606,138	98.000	1,577,833	1,610,034	1,607,133	0	995	0	0	6.750	6.885	MJSD.....	298	126,816	01/01/2020	08/25/2023
09071#	AC	5	BioCare.....				5.A PL.....	775,101	98.000	761,292	776,828	775,547	0	446	0	0	5.488	5.595	MJSD.....	117	58,709	01/01/2020	08/25/2023
09354@	AA	9	Blink Fitness.....				5.B PL.....	1,408,951	85.500	1,216,278	1,422,548	1,411,502	0	2,552	0	0	4.988	5.246	JAJO.....	15,151	78,366	01/01/2020	11/08/2024
09354@	AB	7	Blink Fitness.....				5.B PL.....	1,668,119	85.500	1,433,956	1,677,141	1,670,121	0	1,605	0	0	4.988	5.141	JAJO.....	17,863	120,417	09/30/2020	11/08/2024
09354@	AD	3	Blink Fitness.....				5.C Z.....	653,404	85.500	558,660	653,404	653,404	0	0	0	0	5.716	5.756	JAJO.....	6,432	23,570	09/30/2020	11/08/2024
10153K	AC	3	Boulder.....				2.C PL.....	747,288	98.000	739,739	754,836	748,698	0	978	0	0	4.734	4.946	JAJO.....	9,032	46,936	10/09/2019	12/29/2025
10153K	AD	1	Boulder.....				2.C PL.....	45,749	98.000	44,834	45,749	45,749	0	0	0	0	4.734	4.761	JAJO.....	547	3,599	04/06/2020	12/29/2025
11244@	AA	9	Brook & Whittle.....				4.B PL.....	1,347,119	96.500	1,318,955	1,366,792	1,350,824	0	3,704	0	0	5.456	5.839	FMAN.....	11,393	113,400	01/01/2020	10/17/2024
11244@	AB	7	Brook & Whittle.....				4.B PL.....	377,515	96.500	369,622	383,028	378,553	0	1,038	0	0	5.456	5.839	FMAN.....	3,193	25,849	01/01/2020	10/17/2024
11244@	AC	5	Brook & Whittle.....				4.C PL.....	1,274,910	96.500	1,249,024	1,294,325	1,279,115	0	3,420	0	0	6.456	6.863	FMAN.....	12,766	94,854	10/09/2019	10/17/2024
12695#	AA	9	Chesapeake Urolo CUA Opco.....				5.B PL.....	752,489	97.750	744,660	761,800	758,704	0	4,812	0	0	4.898	5.663	MON.....	3,213	49,679	12/31/2019	08/02/2021
12695#	AB	7	Chesapeake Urolo CUA Opco.....				5.B PL.....	196,338	97.750	193,980	198,445	197,648	0	1,310	0	0	4.898	5.655	MON.....	837	14,057	01/01/2020	08/02/2021

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For eig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12702#	AA	0	Bakemark			4.A PL	1,942,315	100.000	1,978,516	1,978,516	1,951,571	0	9,257	0	0	5.394	6.024	MON	296	125,991	01/01/2020	08/14/2023
20007*	AA	9	Comar			3.B PL	2,476,204	99.750	2,507,629	2,513,914	2,485,137	0	7,365	0	0	5.394	5.824	MON	377	189,663	10/09/2019	06/18/2024
20007*	AB	7	Comar			3.B PL	495,064	99.750	493,826	495,064	495,064	0	0	0	0	5.394	5.455	MON	74	32,166	01/21/2020	06/18/2024
21775P	AC	7	CORA			3.B PL	245,928	98.000	242,646	247,598	246,286	0	359	0	0	4.725	4.926	JAJO	2,051	22,347	01/01/2020	05/02/2024
21775P	AD	5	CORA			3.B PL	1,790,511	98.000	1,767,960	1,804,041	1,793,889	0	2,017	0	0	4.725	4.937	JAJO	14,942	108,463	10/09/2019	05/02/2024
24702N	AZ	3	DELL INTERNATIONAL LLC SYNDICATED BANK L			2.C FE	12,613,608	100.125	12,676,009	12,660,184	12,630,744	0	6,397	0	0	2.144	2.205	MON	754	386,706	01/01/2018	09/19/2025
27787#	AA	6	EasyPak			4.B PL	1,040,127	84.500	887,763	1,050,608	1,043,034	0	2,369	0	0	5.974	6.297	JAJO	14,471	110,091	10/13/2020	11/09/2023
27787#	AC	2	EasyPak			4.B PL	1,091,129	84.500	930,813	1,101,554	1,093,618	0	2,489	0	0	5.974	6.297	JAJO	15,172	63,321	10/13/2020	11/09/2023
27787#	AD	0	EasyPak			4.B PL	255,683	84.500	218,116	258,126	256,266	0	583	0	0	5.974	6.297	JAJO	3,555	16,442	10/13/2020	11/09/2023
34955*	AA	2	Fortis			3.C PL	763,359	99.000	759,338	767,008	764,220	0	861	0	0	4.644	4.822	MON	99	45,795	01/01/2020	12/15/2023
34955*	AB	0	Fortis			3.C PL	280,047	99.000	278,571	281,385	280,362	0	316	0	0	4.644	4.822	MON	36	16,258	01/01/2020	12/15/2023
34955*	AD	6	Fortis			3.C PL	1,224,370	99.000	1,218,217	1,230,522	1,226,057	0	1,389	0	0	4.644	4.822	MON	159	83,478	10/09/2019	12/15/2023
34955*	AE	4	Fortis			3.C PL	663,928	99.000	660,431	667,102	664,677	0	749	0	0	4.644	4.822	MON	86	38,755	01/01/2020	12/15/2023
36192*	AA	0	GET			3.B PL	1,279,381	91.250	1,173,302	1,285,811	1,281,061	0	199	0	0	4.894	5.073	MON	175	76,095	10/09/2019	02/16/2024
39808C	A@	4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA			1.G PL	8,858,705	100.287	8,979,537	8,953,840	8,900,295	0	14,125	0	0	2.738	3.078	MJSD	681	284,854	08/07/2017	06/30/2024
40471*	AA	4	FIRMA First Lien Term Loan			2.C PL	2,764,216	99.000	2,771,214	2,799,206	2,778,700	0	7,266	0	0	6.474	6.849	JAJO	38,258	222,219	12/21/2018	07/13/2023
41781@	AA	5	Harvey Tool			3.A PL	1,256,105	97.500	1,227,772	1,259,253	1,257,930	0	(746)	0	0	4.988	5.050	MJSD	174	(99,763)	10/09/2019	10/11/2024
41781@	AB	3	Harvey Tool			3.A PL	339,540	97.500	331,193	339,685	339,569	0	29	0	0	4.988	5.029	MJSD	47	43,071	12/01/2020	10/11/2024
43789*	AA	5	Smuckers			3.A PL	2,090,533	100.000	2,106,330	2,106,330	2,095,167	0	3,805	0	0	5.394	5.606	MON	316	149,669	10/09/2019	08/31/2023
44903*	AB	2	Hygiena			5.B PL	426,451	99.750	432,792	433,877	428,269	0	1,817	0	0	7.988	8.623	MJSD	96	39,308	01/01/2020	08/28/2023
44903*	AD	8	Hygiena			5.B PL	25,358	99.750	25,735	25,800	25,466	0	108	0	0	7.988	8.622	MJSD	6	3,114	01/01/2020	08/28/2023
44903*	AE	6	Hygiena			5.B PL	451,231	99.750	461,644	462,801	456,123	0	1,243	0	0	7.988	8.688	MJSD	103	(96,859)	10/09/2019	08/28/2023
44903*	AF	3	Hygiena			5.B PL	301,895	99.750	306,384	307,152	303,182	0	1,287	0	0	7.988	8.623	MJSD	68	27,806	01/01/2020	08/28/2023
45249@	AB	0	ImageFirst			3.A PL	2,492,234	100.000	2,506,191	2,506,191	2,494,407	0	2,173	0	0	4.234	4.366	JAJO	26,452	110,288	01/29/2020	10/27/2025
45249@	AE	4	ImageFirst			3.A PL	441,147	100.000	441,147	441,147	441,147	0	0	0	0	4.234	4.256	JAJO	4,656	14,643	03/16/2020	10/27/2025
48240#	AA	3	K2			4.B PL	1,621,823	97.000	1,585,057	1,634,079	1,625,128	0	2,720	0	0	5.394	5.658	MON	245	122,224	10/09/2019	12/20/2023
53633G	AC	2	LES Liquid Environmental			4.B PL	1,946,086	96.500	1,951,141	2,021,907	1,966,334	0	16,700	0	0	5.148	6.230	MON	8,962	141,917	10/09/2019	12/20/2023
53633G	AD	0	LES Liquid Environmental			4.B PL	170,253	96.500	170,384	176,564	171,703	0	1,450	0	0	5.148	6.232	MON	783	10,132	01/01/2020	12/20/2023
58154@	AC	4	McKenzie Sports			3.C FE	1,642,839	99.000	1,634,583	1,651,094	1,645,284	0	(853)	0	0	3.988	4.146	MJSD	183	111,722	10/09/2019	09/18/2023
58154@	AD	2	McKenzie Sports			3.C FE	662,428	97.250	649,079	667,433	663,842	0	(1,206)	0	0	7.688	7.986	MJSD	143	75,206	10/09/2019	09/18/2023
60255W	A*	6	Mindbody			5.B PL	2,791,343	98.000	2,742,313	2,798,279	2,792,791	0	1,195	0	0	7.264	7.265	MJSD	6,109	251,331	12/24/2020	02/14/2025
61033#	AA	7	MONROE Capital Private Feeder Senior Sec			1.E PL	36,900,000	100.000	36,900,000	36,900,000	36,900,000	0	0	0	0	3.033	3.044	FMAN	111,918	1,123,002	06/23/2020	11/15/2026
61033#	AB	5	MONROE Capital Private Feeder Junior Sec			1.G FE	4,100,000	115.030	4,716,230	4,100,000	4,100,000	0	0	0	0	3.433	3.448	FMAN	14,075	1,024,179	06/23/2020	11/15/2026
61033*	AA	1	MONROE Capital Private Feeder Senior Sec			1.E PL	36,900,000	100.000	36,900,000	36,900,000	36,900,000	0	0	0	0	3.033	3.044	FMAN	111,918	1,123,038	06/23/2020	11/15/2026
61033*	AB	9	MONROE Capital Private Feeder Junior Sec			1.G FE	4,100,000	115.030	4,716,230	4,100,000	4,100,000	0	0	0	0	3.433	3.448	FMAN	14,075	1,024,507	06/23/2020	11/15/2026
61033@	AA	9	MONROE Capital Private Feeder Senior Sec			1.E PL	36,900,000	100.000	36,900,000	36,900,000	36,900,000	0	0	0	0	3.033	3.044	FMAN	111,918	1,123,038	06/23/2020	11/15/2026
61033@	AB	7	MONROE Capital Private Feeder Junior Sec			1.G FE	4,100,000	115.030	4,716,230	4,100,000	4,100,000	0	0	0	0	3.433	3.448	FMAN	14,075	1,024,507	06/23/2020	11/15/2026
61034*	AA	0	MONROE Capital Private Feeder Senior Sec			1.E PL	36,900,000	100.000	36,900,000	36,900,000	36,900,000	0	0	0	0	3.033	3.044	FMAN	111,918	1,123,038	06/23/2020	11/15/2026
61034*	AB	8	MONROE Capital Private Feeder Junior Sec			1.G FE	4,100,000	115.030	4,716,230	4,100,000	4,100,000	0	0	0	0	3.433	3.448	FMAN	14,075	1,024,507	06/23/2020	11/15/2026

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For ei g n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administra- tive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
66706*	AA	6				2.A PL	7,605,951	105.713	8,040,479	7,605,951	7,605,951	0	0	0	0	8.000	8.377	DEC	1,690	0	11/05/2020	06/10/2034
69323*	AA	3				4.A PL	641,869	100.000	654,968	654,968	645,935	0	2,951	0	0	5.394	6.032	MON	98	41,774	10/09/2019	08/14/2023
69411@	AC	0				4.B PL	2,617,338	99.750	2,623,914	2,630,490	2,620,169	0	2,328	0	0	5.394	5.568	MON	394	181,897	10/09/2019	11/25/2024
70559@	AA	4				3.A PL	624,289	96.000	602,226	627,319	624,782	0	493	0	0	5.988	6.141	MJSD	103	43,357	01/01/2020	05/29/2025
70559@	AB	2				3.A PL	182,381	96.000	175,086	182,381	182,381	0	0	0	0	5.988	6.033	MJSD	30	8,327	06/23/2020	05/29/2025
73116*	AB	4				4.A PL	2,582,681	95.500	2,521,883	2,640,715	2,598,221	0	8,392	0	0	5.394	6.054	MON	396	196,028	12/01/2020	12/20/2023
73116*	AC	2				4.A PL	165,482	95.500	161,132	168,724	166,229	0	748	0	0	5.394	6.005	MON	25	12,686	12/01/2020	12/20/2023
73937#	AA	9				2.C PL	625,993	99.750	627,565	629,138	626,983	0	287	0	0	5.726	5.829	MJSD	2,702	(11,701)	10/09/2019	09/05/2024
73937#	AC	5				2.C PL	432,517	99.750	433,118	434,203	432,856	0	339	0	0	6.226	6.320	MJSD	2,027	29,626	01/01/2020	09/05/2024
74741*	AA	7				2.B PL	2,103,806	99.250	2,116,914	2,132,911	2,108,629	0	4,823	0	0	4.738	5.060	MJSD	277	158,446	01/01/2020	05/30/2025
74741*	AB	5				2.B PL	155,267	99.250	154,090	155,255	155,265	0	(2)	0	0	4.738	4.765	MJSD	20	15,229	03/26/2020	05/30/2025
74753H	AC	0				3.A PL	1,984,520	98.000	1,949,469	1,989,254	1,986,180	0	1,660	0	0	5.975	6.113	FMAN	10,896	130,452	01/01/2020	10/19/2022
74754@	AB	7				3.A PL	719,442	98.000	708,597	723,058	720,855	0	(482)	0	0	5.975	6.202	FMAN	3,961	73,250	10/09/2019	10/19/2022
75975#	AC	3				4.C PL	669,884	99.000	664,019	670,726	670,216	0	332	0	0	5.234	5.321	JAJO	8,752	45,910	01/01/2020	07/22/2022
75975#	AL	3				5.C PL	92,096	98.500	92,095	93,498	92,899	0	88	0	0	9.738	10.210	MJSD	25	(15,799)	10/09/2019	01/23/2023
75975#	AM	1				3.C PL	71,405	99.000	70,780	71,495	71,441	0	35	0	0	5.234	5.321	JAJO	933	2,217	01/01/2020	07/22/2022
75975#	AN	9				4.C PL	34,640	99.000	34,336	34,683	34,657	0	17	0	0	5.234	5.321	JAJO	453	4,470	01/01/2020	07/22/2022
75975#	AQ	2				4.C PL	33,320	99.000	33,028	33,362	33,337	0	17	0	0	5.234	5.321	JAJO	435	3,595	01/01/2020	07/22/2022
75975#	AR	0				4.C PL	106,762	99.000	106,025	107,096	106,983	0	(28)	0	0	5.234	5.340	JAJO	1,397	6,009	08/21/2020	07/22/2022
75975#	AS	8				4.C PL	15,188	99.000	15,055	15,207	15,196	0	8	0	0	5.234	5.321	JAJO	198	472	01/01/2020	07/22/2022
75975#	AT	6				4.C PL	59,962	99.000	59,437	60,037	59,991	0	30	0	0	5.234	5.321	JAJO	783	1,862	01/01/2020	07/22/2022
75975#	AU	3				5.C PL	30,198	98.500	29,965	30,421	30,264	0	66	0	0	9.738	10.142	MJSD	8	3,291	01/01/2020	01/23/2023
76117@	AA	6				4.B PL	1,817,092	100.000	1,826,224	1,826,224	1,819,497	0	944	0	0	5.238	5.372	MJSD	266	35,243	10/09/2019	03/07/2025
87297*	AA	7				5.A PL	2,363,695	96.000	2,284,332	2,379,512	2,369,265	0	1,175	0	0	6.238	6.425	MJSD	412	(76,996)	03/20/2020	06/28/2024
87297*	AB	5				5.A PL	371,450	96.000	358,588	373,529	371,735	0	285	0	0	5.738	5.933	MJSD	60	24,581	07/01/2020	06/28/2024
87298@	AA	4				3.C PL	2,860,680	97.000	2,793,736	2,880,140	2,863,282	0	2,602	0	0	5.988	6.162	MJSD	479	145,323	01/01/2020	05/11/2026
87758#	AA	5				5.A PL	2,173,598	90.750	1,986,639	2,189,134	2,176,207	0	2,611	0	0	2.738	2.885	MJSD	167	131,662	06/29/2020	07/31/2025
87758*	AB	7				5.A PL	145,388	90.750	132,253	145,733	145,446	0	58	0	0	2.738	2.793	MJSD	11	6,608	06/29/2020	07/31/2025
87758@	AA	7				5.A PL	422,911	90.750	386,536	425,935	423,419	0	508	0	0	2.738	2.885	MJSD	32	25,473	06/29/2020	07/31/2025
87758@	AD	1				5.A PL	280,859	90.750	256,769	282,941	281,273	0	342	0	0	2.738	2.885	MJSD	22	21,412	06/29/2020	07/31/2025
89213*	AA	4				4.A PL	2,388,833	85.750	2,068,906	2,412,718	2,399,646	0	6,189	0	0	5.466	5.913	JAJO	22,711	193,209	10/30/2020	05/24/2022
89616@	AA	5				3.B PL	2,728,500	100.000	2,784,183	2,784,183	2,741,720	0	6,144	0	0	5.644	6.211	MON	436	(115,806)	10/09/2019	06/04/2024
89989#	AD	6				4.C Z	1,000,000	99.750	997,500	1,000,000	1,000,000	0	0	0	0	6.148	6.223	MON	171	39,917	06/30/2020	12/02/2025
91141#	AA	3				3.B PL	1,541,489	96.750	1,513,924	1,564,779	1,547,013	0	5,525	0	0	4.644	5.112	MON	202	93,269	01/01/2020	12/01/2023
91141@	AA	5				3.B PL	913,807	96.750	899,856	930,083	918,291	0	2,051	0	0	4.738	5.238	MJSD	122	(62,221)	10/09/2019	12/01/2023
91830@	AD	5				3.A PL	1,445,290	99.750	1,461,423	1,465,086	1,450,050	0	4,760	0	0	6.148	6.636	MON	7,756	98,127	01/01/2020	10/17/2023
91830@	AF	0				3.A PL	294,371	99.750	297,657	298,403	295,341	0	969	0	0	6.148	6.636	MON	1,580	19,448	01/01/2020	10/17/2023
91830@	AG	8				3.A FE	362,400	99.750	366,446	367,364	363,594	0	1,194	0	0	6.148	6.636	MON	1,945	23,943	01/01/2020	10/17/2023
91830@	AH	6				3.A PL	292,307	99.750	296,017	296,759	293,548	0	799	0	0	6.148	6.658	MON	1,571	21,776	10/09/2019	10/17/2023
91835#	AA	4				4.C PL	3,394,195	100.000	3,401,610	3,401,610	3,397,922	0	468	0	0	6.644	6.695	MON	628	257,246	02/28/2020	03/31/2023

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92840@ AA 7	VistaPharm.....	.....	.....	.....	.....	.....	4.C PL.....	1,564,643	95.500	1,503,141	1,573,970	1,568,540	0	3,897	0	0	6.225	6.550	FMAN.	8,982	137,999	01/01/2020.	04/29/2022.
92840@ AB 5	VistaPharm.....	.....	.....	.....	.....	.....	4.C PL.....	1,273,239	95.500	1,228,225	1,286,100	1,279,212	0	733	0	0	6.225	6.703	FMAN.	7,339	131,003	10/09/2019.	04/29/2022.
BAN0VP 8A 2	FNBC OF LA GRANGE.....	.....	.....	.....	.....	.....	2.C Z.....	1,000,000	99.000	990,000	1,000,000	1,000,000	0	0	0	0	6.380	6.380	MJSD.	177	63,750	11/15/2019.	09/30/2029.
BL3492 92 5	Calpine Corp.....	.....	.....	.....	.....	.....	3.A FE.....	303,888	99.000	303,888	306,958	303,889	0	1	0	0	0.158	0.303	MON..	21	0	12/02/2020.	12/16/2027.
C3935* AA 9	Giraffe CDN.....	.....	.....	.....	.....	.....	3.A PL.....	2,839,440	100.000	2,970,332	2,970,332	2,946,926	0	6,081	0	101,405	6.000	6.277	MJSD.	488	229,116	10/09/2019.	12/06/2024.
6499999.	Unaffiliated Bank Loans - Acquired.....							297,789,531	XXX	298,800,994	298,983,992	298,199,210	0	191,508	0	101,405	XXX	XXX	XXX	876,602	15,227,370	XXX	XXX
6599999.	Total - Unaffiliated Bank Loans.....							297,789,531	XXX	298,800,994	298,983,992	298,199,210	0	191,508	0	101,405	XXX	XXX	XXX	876,602	15,227,370	XXX	XXX
Totals																							
7699999.	Total - Issuer Obligations.....							13,068,459,827	XXX	14,951,236,415	12,448,239,110	13,010,908,714	(1,363,250)	(17,001,429)	4,215,240	0	XXX	XXX	XXX	141,192,455	517,668,193	XXX	XXX
7799999.	Total - Residential Mortgage-Backed Securities.....							1,308,310,245	XXX	1,451,551,655	1,320,744,107	1,319,029,152	0	2,191,978	0	0	XXX	XXX	XXX	3,966,744	48,711,969	XXX	XXX
7899999.	Total - Commercial Mortgage-Backed Securities.....							461,817,037	XXX	488,818,258	460,805,440	461,174,910	0	(353,661)	0	0	XXX	XXX	XXX	1,347,837	16,890,809	XXX	XXX
7999999.	Total - Other Loan-Backed and Structured Securities.....							2,325,828,675	XXX	2,351,676,304	2,332,935,294	2,326,199,474	0	(291,659)	0	0	XXX	XXX	XXX	11,855,444	82,005,788	XXX	XXX
8299999.	Total - Unaffiliated Bank Loans.....							297,789,531	XXX	298,800,994	298,983,992	298,199,210	0	191,508	0	101,405	XXX	XXX	XXX	876,602	15,227,370	XXX	XXX
8399999.	Grand Total - Bonds.....							17,462,205,315	XXX	19,542,083,626	16,861,707,943	17,415,511,460	(1,363,250)	(15,263,263)	4,215,240	101,405	XXX	XXX	XXX	159,239,082	680,504,129	XXX	XXX

E10.68

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....1,998,978,959	1B .....239,417,565	1C .....1,215,727,231	1D .....853,718,469	1E .....784,428,917	1F .....2,080,532,152	1G 1,988,417,012
2A .....2,199,524,675	2B .....2,936,207,211	2C .....2,225,291,938				
3A .....308,915,536	3B .....194,609,760	3C .....188,170,714				
4A .....56,028,377	4B .....73,096,530	4C .....31,841,642				
5A .....21,777,722	5B .....8,867,983	5C .....1,477,067				
6 .....8,482,000						

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description		Codes		5 Number of Shares	6 Par Value per Share	7 Rate per Share	8 Book/Adjusting Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired			
			3 Code	4 n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Valuation Increase (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other-Than-Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.					
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																								
151461	2#	6			134.000	1.00	0.000	3,350,000	29,859.989	4,001,239	3,350,000	0	215,819	0	0	0	0	0	0	0	2.B FE.....	09/22/2016.		
18469P	4#	4			17.000	1.00	0.000	1,700,000	#####	1,905,906	1,700,000	0	94,992	0	0	0	0	0	0	0	2.B FE.....	03/26/2015.		
18469Q	4#	2			10.000	1.00	0.000	1,000,000	#####	1,121,121	1,000,000	0	55,878	0	0	0	0	0	0	0	2.B FE.....	03/26/2015.		
486606	2@	4			40,000.000	1.00	0.000	1,000,000	26.186	1,047,444	1,000,000	0	0	0	0	0	0	0	0	0	1.E.....	12/01/2020.		
8599999. Total - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....								7,050,000	XXX	8,075,710	7,050,000	0	366,689	0	0	0	0	0	0	0	0	XXX	XXX	
8999999. Total - Preferred Stocks.....								7,050,000	XXX	8,075,710	7,050,000	0	366,689	0	0	0	0	0	0	0	0	0	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	.....0	1B	.....0	1C	.....0	1D	.....0	1E	.....1,000,000	1F	.....0	1G	.....0
2A	.....0	2B	.....6,050,000	2C	.....0								
3A	.....0	3B	.....0	3C	.....0								
4A	.....0	4B	.....0	4C	.....0								
5A	.....0	5B	.....0	5C	.....0								
6	.....0												

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																		
165167	74	3	Chesapeake Energy Corp.....		350,000	532	1.520	532	56,539	0	0	0	(56,007)	0	(56,007)	0	11/12/2019	
428337	10	9	Hi-Crush Inc.....		28,594,000	0	0.000	0	0	0	0	0	53,757	79,005	(25,248)	0	06/26/2019	
811904	10	1	Seacor Holdings Inc.....		16,800,000	696,360	41.450	696,360	746,256	0	0	0	(28,560)	0	(28,560)	0	11/14/2019	
96758W	10	1	WideOpenWest Inc.....		53,741,000	573,416	10.670	573,416	378,874	0	0	0	174,658	0	174,658	0	08/06/2019	
000000	00	0	ConvaTec Group Plc.....	D	107,122,000	213,387	1.992	213,387	442,735	0	5,834	0	803	0	803	0	06/30/2017	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					1,483,695	XXX	1,483,695	1,624,404	0	5,834	0	144,651	79,005	65,646	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																		
31338\$	11	2	FHLB - Dallas Class B.....	RF..	791,661,000	79,166,100	100.000	79,166,100	79,166,100	0	1,420,036	0	0	0	0	0	12/31/2020	
BR3742	A9	3	Paperworks Industries Inc.....		130,000,000	3,380,000	26.000	3,380,000	3,300,000	0	0	0	0	0	0	0	02/28/2018	
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					82,546,100	XXX	82,546,100	82,466,100	0	1,420,036	0	0	0	0	0	XXX	XXX
Common Stocks - Mutual Funds																		
89154Q	23	2	Touchstone Funds Small Company Fund R6.....		182,313,060	1,064,708	5.840	1,064,708	964,648	0	998	0	160,323	0	160,323	0	12/10/2020	0
89154Q	27	3	Touchstone Funds Large Cap Focused Fund.....		25,911,940	1,296,115	50.020	1,296,115	1,104,720	0	70,666	0	182,093	0	182,093	0	12/29/2020	0
9499999	Total - Common Stocks - Mutual Funds.....					2,360,823	XXX	2,360,823	2,069,368	0	71,664	0	342,416	0	342,416	0	XXX	XXX
9799999	Total - Common Stock.....					86,390,618	XXX	86,390,618	86,159,872	0	1,497,534	0	487,067	79,005	408,062	0	XXX	XXX
9899999	Total Common and Preferred Stock.....					93,440,618	XXX	94,466,328	93,209,872	0	1,864,223	0	487,067	79,005	408,062	0	XXX	XXX

E12

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1B	1C	1D	1E	1F	1G
.....0	.....0	.....0	.....0	.....0	.....0	.....0
2A	2B	2C				
.....0	.....0	.....0				
3A	3B	3C				
.....0	.....0	.....0				
4A	4B	4C				
.....0	.....0	.....0				
5A	5B	5C				
.....0	.....0	.....0				
6						
.....0						

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
38376U	JU 4		12/01/2020	Interest Capitalization		104,418	104,418	.0
38379P	S7 3		12/01/2020	Interest Capitalization		214,546	214,546	.0
38380M	LQ 2		12/01/2020	Interest Capitalization		174,828	174,828	.0
38380N	JF 7		12/01/2020	Interest Capitalization		186,117	186,117	.0
38380U	2K 8		12/01/2020	Interest Capitalization		165,283	165,283	.0
38380U	E4 1		12/01/2020	Interest Capitalization		95,078	95,078	.0
38380Y	BZ 7		12/01/2020	Interest Capitalization		609,817	609,817	.0
912828	Q2 9		08/10/2020	Greenwich Capital		217,522	210,000	1,145
91282C	BD 2		12/29/2020	Citigroup Global		5,249,795	5,250,000	.0
0599999	Total - Bonds - U.S. Government					7,017,404	7,010,087	1,145
Bonds - U.S. States, Territories and Possessions								
45204F	ED 3		09/18/2020	JP Morgan		3,000,000	3,000,000	.0
1799999	Total - Bonds - U.S. States, Territories & Possessions					3,000,000	3,000,000	.0
Bonds - U.S. Special Revenue and Special Assessment								
052451	AP 6		07/08/2020	Wells Fargo Brokerage Services		3,124,140	3,000,000	25,025
059231	W7 1		11/19/2020	UBS		1,000,000	1,000,000	.0
072024	WT 5		12/22/2020	Various		633,418	600,000	3,528
249182	PX 8		11/24/2020	Citigroup Global		1,006,250	1,000,000	2,229
249182	PY 6		10/19/2020	Barclays Capital		1,002,160	1,000,000	.0
3136A8	SM 3		12/01/2020	Interest Capitalization		90,937	90,937	.0
3136AJ	RR 9		12/01/2020	Interest Capitalization		342,738	342,738	.0
3136AV	ZS 1		12/01/2020	Interest Capitalization		165,554	165,554	.0
3136B0	ZB 5		12/01/2020	Interest Capitalization		416,464	416,464	.0
3136B5	YJ 8		12/01/2020	Interest Capitalization		143,051	143,051	.0
3137F5	ZZ 1		12/01/2020	Interest Capitalization		189,533	189,533	.0
3137FH	CC 5		12/01/2020	Interest Capitalization		400,992	400,992	.0
3137FH	HP 1		12/01/2020	Interest Capitalization		372,636	372,636	.0
3137FH	UC 5		12/01/2020	Interest Capitalization		615,963	615,963	.0
3137FJ	AX 7		12/01/2020	Interest Capitalization		388,743	388,743	.0
3137FK	2F 2		12/01/2020	Interest Capitalization		703,972	703,972	.0
3137FK	7K 6		12/01/2020	Interest Capitalization		700,769	700,769	.0
3137FK	D2 9		12/01/2020	Interest Capitalization		638,141	638,141	.0
3137FK	SD 9		12/01/2020	Interest Capitalization		624,654	624,654	.0
35563P	CB 3		12/01/2020	Interest Capitalization		570,895	570,895	.0
35563P	KK 4		12/01/2020	Interest Capitalization		400,459	400,459	.0
438701	2C 7		12/16/2020	Bank of America		1,000,000	1,000,000	.0
533282	CD 9		02/13/2020	First National Bank		4,000,000	4,000,000	.0
546475	UA 0		08/21/2020	JP Morgan		500,000	500,000	.0
547804	AE 4		11/03/2020	JP Morgan		1,379,790	1,000,000	8,889
786744	JG 8		02/28/2020	RBC Capital Markets		2,150,000	2,150,000	.0
786744	JH 6		02/28/2020	RBC Capital Markets		3,500,000	3,500,000	.0
837227	8J 9		11/20/2020	Barclays Capital		2,309,314	2,235,000	22,884
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					28,370,573	27,750,501	62,555
Bonds - Industrial and Miscellaneous								
00108W	AJ 9		11/16/2020	Various		7,911,642	6,546,000	64,603
00108W	AK 6		09/30/2020	Barclays Capital		4,735,461	4,330,000	31,952

E13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00115A AJ 8	AEP Transmission Co LLC.....		10/28/2020.....	Keybank Capital Markets.....		126,570	100,000	531
00176@ AA 4	AMF Florence 3.210% 12/31/35.....		11/04/2020.....	Direct-Private Placement.....		2,989,395	2,989,395	0
00206R DK 5	AT&T INC 4.550% 03/09/49.....		02/19/2020.....	US Bancorp Piper Jaffrey.....		1,711,470	1,500,000	30,713
00206R JY 9	AT&T INC 2.750% 06/01/31.....		05/21/2020.....	ATHENE.....		998,390	1,000,000	0
00206R KB 7	AT&T INC 3.850% 06/01/60.....		05/21/2020.....	MIZUHO.....		4,978,700	5,000,000	0
00206R KE 1	AT&T INC 3.300% 02/01/52.....		11/30/2020.....	Various.....		2,692,614	2,700,000	12,980
00206R KF 8	AT&T INC 3.500% 02/01/61.....		07/27/2020.....	Deutsche Bank.....		2,498,400	2,500,000	0
00206R ME 9	AT&T INC 3.650% 09/15/59.....		09/18/2020.....	Taxable Exchange.....		3,292,672	2,686,000	0
002474 B@ 2	AZZ INC 3.170% 12/17/32.....		12/17/2020.....	Direct-Private Placement.....		2,000,000	2,000,000	0
00255U AA 3	Apollo Aviation Securitizatio SERIES 202.....		02/03/2020.....	ATHENE.....		950,847	950,864	0
00255U AA 3	Apollo Aviation Securitizatio SERIES 202.....		08/15/2020.....	Interest Capitalization.....		0	0	0
00287Y CV 9	ABBVIE INC 3.850% 06/15/24.....		05/14/2020.....	Tax Free Exchange.....		6,987,950	7,000,000	0
00287Y DB 2	ABBVIE INC 4.750% 03/15/45.....		05/14/2020.....	Tax Free Exchange.....		3,644,726	3,677,000	0
00440E AW 7	Ace Ina Holdings 4.350% 11/03/45.....		10/14/2020.....	Pierpont.....		2,124,432	1,600,000	31,513
00507V AQ 2	Activision Blizzard Inc.....		08/05/2020.....	Bank of America.....		4,986,250	5,000,000	0
007589 AB 0	ADVOCATE HEALTH CORP 4.272% 08/15/48.....		11/04/2020.....	Raymond James.....		2,444,481	1,925,000	18,503
007589 AC 8	ADVOCATE HEALTH CORP 3.387% 10/15/49.....		11/10/2020.....	MarketAxess.....		200,705	185,000	487
01166V AA 7	ALASKA AIRLINES 2020 TR.....		08/17/2020.....	Various.....		8,916,000	8,750,000	21,367
012725 AD 9	ALBEMARLE CORP 5.450% 12/01/44.....		02/12/2020.....	Jefferies & Co.....		1,215,410	1,000,000	11,657
013817 AJ 0	Alcoa Inc 5.900% 02/01/27.....		06/18/2020.....	Various.....		1,388,429	1,400,000	21,437
013817 AK 7	Alcoa Inc 5.950% 02/01/37.....		04/07/2020.....	Sumridge Partners.....		900,000	1,000,000	11,239
01400E AC 7	ALCON FINANCE CORP 3.800% 09/23/49.....		10/20/2020.....	Robert W. Baird & Co.....		4,723,244	4,125,000	11,149
017175 AD 2	ALLEGHANY CORP 4.900% 09/15/44.....		10/23/2020.....	Various.....		7,065,098	5,597,000	24,403
019736 AF 4	Allison Transmission Inc.....		06/30/2020.....	Morgan Stanley DWD.....		2,348,438	2,250,000	11,383
019736 AG 2	Allison Transmission Inc.....		11/09/2020.....	Various.....		2,247,500	2,250,000	0
020002 AY 7	Allstate Corp 5.200% 01/15/42.....		08/27/2020.....	Keybank Capital Markets.....		48,914	40,000	266
020002 BC 4	Allstate Corp 4.200% 12/15/46.....		08/27/2020.....	Wells Fargo.....		1,879,050	1,500,000	13,300
022249 AU 0	Aluminum Co of America.....		07/10/2020.....	Various.....		5,142,058	4,635,000	151,166
025932 AL 8	American Financial Group.....		09/22/2020.....	Various.....		10,617,752	10,531,000	193,647
026874 CW 5	American Intl Group Inc.....		12/04/2020.....	Keybank Capital Markets.....		218,898	150,000	654
026874 DA 2	American Intl Group Inc.....		10/19/2020.....	Jefferies & Co.....		1,183,700	1,000,000	11,875
026874 DF 1	American Intl Group Inc.....		09/28/2020.....	Various.....		5,918,649	4,814,000	48,723
026874 DP 9	American Intl Group Inc.....		10/01/2020.....	Various.....		3,522,960	3,000,000	51,771
03027X BD 1	American Tower Corp 3.100% 06/15/50.....		09/23/2020.....	Citigroup Global.....		4,078,880	4,000,000	39,611
031162 BZ 2	Amgen Inc 4.400% 05/01/45.....		11/03/2020.....	Susquehanna Intl.....		1,843,020	1,500,000	733
03523T BT 4	ANHEUSER-BUSCH INBEV WOR.....		08/07/2020.....	Janney Montgomery.....		1,865,010	1,500,000	23,120
037411 AW 5	Apache Corp 5.100% 09/01/40.....		02/05/2020.....	MarketAxess.....		254,375	250,000	5,525
037411 AY 1	Apache Corp 5.250% 02/01/42.....		02/11/2020.....	Jefferies & Co.....		4,414,284	4,200,000	10,413
037411 BG 9	Apache Corp 5.350% 07/01/49.....		03/10/2020.....	Morgan Stanley DWD.....		2,174,160	3,000,000	31,654
03765H AC 5	APOLLO MANAGEMENT HOLDIN.....		12/07/2020.....	Various.....		10,141,885	8,129,000	47,996
03765H AF 8	APOLLO MANAGEMENT HOLDIN.....		10/20/2020.....	Citigroup Global.....		2,005,620	2,000,000	20,169
037833 CD 0	Apple Computer Inc 3.850% 08/04/46.....		10/26/2020.....	Barclays Capital.....		1,247,430	1,000,000	8,983
037833 EA 4	Apple Computer Inc 2.550% 08/20/60.....		08/13/2020.....	JP Morgan.....		4,451,985	4,500,000	0
03842* BY 1	Aqua Pennsylvania Inc 2.850% 12/01/53.....		11/20/2020.....	Direct-Private Placement.....		3,000,000	3,000,000	0
038779 AB 0	Arbys Funding LLC SERIES 20201A CLASS A2.....		10/15/2020.....	Various.....		7,299,805	7,236,863	7,991
040555 CM 4	Arizona Pub Svc Co 5.050% 09/01/41.....		09/02/2020.....	Various.....		988,213	727,000	10,343

E13.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
040555 CX 0	Arizona Pub Svc Co 4.200% 08/15/48		07/27/2020	Various		6,808,492	5,547,000	63,540
040555 CY 8	Arizona Pub Svc Co 4.250% 03/01/49		07/29/2020	US Bancorp Piper Jaffrey		619,177	475,000	8,335
040555 DA 9	Arizona Pub Svc Co 3.500% 12/01/49		07/29/2020	Mesirow Capital Markets		677,904	580,000	3,383
040555 DC 5	Arizona Pub Svc Co 2.650% 09/15/50		09/08/2020	Bank of America		3,984,360	4,000,000	0
04317@ BU 1	AJ GALLAGHER 4.240% 01/30/35		01/30/2020	Direct-Private Placement		8,000,000	8,000,000	0
05379B AQ 0	Avista Corp 4.350% 06/01/48		11/16/2020	Keybank Capital Markets		3,160,800	2,500,000	50,448
05526D BF 1	BAT CAPITAL CORP 4.540% 08/15/47		07/08/2020	RBC Capital Markets		2,242,700	2,000,000	36,572
05526D BN 4	BAT CAPITAL CORP 4.906% 04/02/30		03/30/2020	ATHENE		1,000,000	1,000,000	0
05526D BQ 7	BAT CAPITAL CORP 5.282% 04/02/50		07/02/2020	Morgan Stanley DWD		2,464,580	2,000,000	27,877
05723K AF 7	BAKER HUGHES LLC/CO-OBL		09/15/2020	Various		4,789,495	4,500,000	40,063
071813 BP 3	Baxter International Inc		01/03/2020	US Bancorp Piper Jaffrey		1,991,700	2,000,000	27,611
072722 AE 1	BAYCARE HEALTH SYSTEM 3.831% 11/15/50		11/02/2020	Various		3,779,302	3,128,000	62,397
084423 AT 9	Berkley WR 4.750% 08/01/44		05/26/2020	Keybank Capital Markets		1,432,338	1,250,000	19,297
084423 AU 6	Berkley WR 4.000% 05/12/50		10/22/2020	Susquehanna Intl		2,378,100	2,000,000	36,444
084664 CQ 2	Berkshire Hathaway Finance		10/02/2020	Wells Fargo		3,222,000	2,500,000	14,875
084664 CV 1	Berkshire Hathaway Finance		10/05/2020	Bank of America		1,998,400	2,000,000	0
09062X AG 8	Biogen Idec Inc 3.150% 05/01/50		08/28/2020	Various		2,032,710	2,000,000	20,913
09256B AG 2	BLACKSTONE HOLDINGS FINA		12/21/2020	Various		5,168,479	3,917,000	34,965
09256B AH 0	BLACKSTONE HOLDINGS FINA		11/18/2020	Various		550,098	429,000	6,629
09256B AK 3	BLACKSTONE HOLDINGS FINA		10/08/2020	Various		5,053,049	4,295,000	36,442
09256B AM 9	BLACKSTONE HOLDINGS FINA		08/25/2020	Stifel, Nicolaus and Co		1,198,925	1,085,000	17,616
09261B AB 6	BLACKSTONE HOLDINGS FINA		09/22/2020	Bank of America		3,978,240	4,000,000	0
093662 AH 7	BLOCK FINANCIAL LLC 3.875% 08/15/30		08/04/2020	JP Morgan		3,987,480	4,000,000	0
096630 AH 1	Boardwalk Pipelines LP		08/04/2020	Barclays Capital		2,497,150	2,500,000	0
097023 CV 5	Boeing Co 5.705% 05/01/40		04/30/2020	Citigroup Global		1,750,000	1,750,000	0
097023 CY 9	Boeing Co 5.150% 05/01/30		04/30/2020	JP Morgan		8,500,000	8,500,000	0
097023 DC 6	Boeing Co 3.625% 02/01/31		10/29/2020	Various		5,008,900	5,000,000	0
09778P AB 1	BON SECOURS MERCY 2.095% 06/01/31		10/07/2020	ATHENE		188,000	188,000	0
099724 AH 9	Borg Warner 4.375% 03/15/45		07/01/2020	Various		6,744,867	6,919,000	59,671
101137 AL 1	Boston Scientific Corp		12/21/2020	JP Morgan		910,691	575,000	18,612
101137 AU 1	Boston Scientific Corp		10/14/2020	Barclays Capital		1,338,080	1,000,000	5,875
10373Q BG 4	BP CAP MARKETS AMERICA		02/21/2020	Goldman Sachs & Company		1,132,931	1,125,000	94
10373Q BN 9	BP CAP MARKETS AMERICA		08/05/2020	Citigroup Global		3,999,720	4,000,000	0
110122 DC 9	Bristol-Myers Squibb Co		08/01/2020	Tax Free Exchange		6,962,942	7,000,000	0
110122 DK 1	Bristol-Myers Squibb Co		11/02/2020	RBC Capital Markets		3,105,550	2,410,000	49,214
11135F AS 0	BROADCOM INC 4.300% 11/15/32		05/05/2020	Wells Fargo Funds		5,692,818	5,700,000	0
11135F BD 2	BROADCOM INC 5.000% 04/15/30		04/06/2020	JP Morgan		8,959,950	9,000,000	0
12189L AG 6	BURLINGTN NORTH SANTA FE		01/13/2020	Various		2,287,836	1,830,000	30,195
1248EP CJ 0	CCO Holdings LLC 4.500% 05/01/32		03/04/2020	ATHENE		1,000,000	1,000,000	0
12510H AC 4	Capital Automotive Reit SERIES 20201A CL		01/15/2020	Credit Suisse		4,638,671	4,641,941	0
12510H AE 0	Capital Automotive Reit SERIES 20201A CL		01/15/2020	ATHENE		999,178	999,583	0
12510H AH 3	Capital Automotive Reit SERIES 20201A CL		01/15/2020	ATHENE		999,929	1,000,000	0
12589E BL 3	CMS Energy 4.700% 03/31/43		11/25/2020	Daiwa Capital Markets		248,232	200,000	1,567
12610# AC 7	CBRE US Core Series C 2.840% 11/04/30		11/04/2020	Direct-Private Placement		5,000,000	5,000,000	0
12610# AD 5	CBRE US Core Series D 2.940% 09/16/32		09/16/2020	Direct-Private Placement		3,500,000	3,500,000	0
126117 AW 0	CNA Finl Corp 2.050% 08/15/30		08/11/2020	ATHENE		498,740	500,000	0

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12626P AN 3	CRH America Inc 5.125% 05/18/45.....		09/28/2020.....	Seaport Group.....		1,258,740	1,000,000	18,792
12636Y AD 4	CRH AMERICA FINANCE INC.....		09/16/2020.....	Various.....		6,478,150	5,500,000	108,063
126650 CD 0	CVS Health Corp 5.300% 12/05/43.....		11/03/2020.....	FIFTH THIRD BANK.....		1,290,010	1,000,000	22,083
126650 DN 7	CVS Health Corp 1.750% 08/21/30.....		08/12/2020.....	ATHENE.....		249,590	250,000	0
126650 DP 2	CVS Health Corp 2.700% 08/21/40.....		10/13/2020.....	ATHENE.....		974,980	1,000,000	4,050
12685J AC 9	CABLE ONE INC 4.000% 11/15/30.....		10/26/2020.....	Bank of America.....		100,000	100,000	0
12722@ AA 8	CGA CAPITAL 3.664% 12/31/52.....		02/10/2020.....	ATHENE.....		939,421	939,421	0
133434 AC 4	CAMERON LNG LLC 3.402% 01/15/38.....		08/14/2020.....	MIZUHO.....		6,192,711	5,453,000	11,808
14310F AA 0	CARLYLE HOLDINGS II FIN.....		08/28/2020.....	Various.....		17,422,275	13,750,000	322,344
14314C AA 3	CARLYLE FINANCE LLC 5.650% 09/15/48.....		08/26/2020.....	Jefferies & Co.....		1,385,913	1,064,000	27,219
14448C AR 5	CARRIER GLOBAL CORP 3.377% 04/05/40.....		05/12/2020.....	Various.....		13,204,118	15,651,000	67,511
14448C AS 3	CARRIER GLOBAL CORP 3.577% 04/05/50.....		06/19/2020.....	Various.....		12,416,650	14,000,000	131,753
14918A AD 1	CATHOLIC HEALTH SERVICES.....		09/10/2020.....	ATHENE.....		249,073	250,000	281
15189W AD 2	CENTERPOINT ENERGY RES.....		10/09/2020.....	Various.....		6,140,623	4,285,000	114,549
15189X AN 8	CENTERPOINT ENER HOUSTON.....		09/01/2020.....	US Bancorp Piper Jaffrey.....		4,787,111	3,670,000	69,730
153527 AN 6	Central Garden & Pet Company.....		10/01/2020.....	Bank of America.....		1,507,500	1,500,000	0
161175 BA 1	Charter Comm Opt LLC/Cap.....		06/23/2020.....	Various.....		8,700,845	6,500,000	67,452
161175 BN 3	Charter Comm Opt LLC/Cap.....		06/17/2020.....	Various.....		9,536,095	7,597,000	85,143
166756 AH 9	CHEVRON USA INC 2.343% 08/12/50.....		08/10/2020.....	Citigroup Global.....		5,000,000	5,000,000	0
16829@ AD 5	Chick-fil-A Series D 1.820% 10/29/27.....		10/29/2020.....	Direct-Private Placement.....		1,000,000	1,000,000	0
16876H AB 5	CHILDREN'S HEATH SYS TX.....		10/23/2020.....	Various.....		3,760,942	4,068,000	23,511
16876Y AA 0	CHILDREN'S HEALTH CARE.....		12/04/2020.....	Various.....		7,415,762	6,950,000	59,684
171798 AC 5	CIMAREX ENERGY CO 4.375% 06/01/24.....		03/10/2020.....	Barclays Capital.....		2,790,000	3,000,000	36,823
171798 AE 1	CIMAREX ENERGY CO 4.375% 03/15/29.....		03/10/2020.....	JP Morgan.....		2,067,775	2,500,000	53,776
177376 AF 7	Citrix Systems Inc 3.300% 03/01/30.....		09/14/2020.....	Various.....		9,015,400	9,000,000	1,375
191216 DC 1	Coca Cola Co 2.500% 03/15/51.....		09/14/2020.....	ATHENE.....		621,163	625,000	0
20030N CC 3	Comcast Corp 3.969% 11/01/47.....		10/13/2020.....	Goldman Sachs & Company.....		2,440,920	2,000,000	36,162
20035A AA 2	COMED FINANCING III 6.350% 03/15/33.....		12/29/2020.....	Seaport Group.....		2,958,150	2,460,000	45,642
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48.....		03/02/2020.....	Various.....		6,256,356	5,448,000	69,216
21036P BD 9	Constellation Brands Inc.....		09/30/2020.....	Various.....		2,697,430	2,000,000	39,813
219350 BF 1	Coming Inc 4.375% 11/15/57.....		05/12/2020.....	Credit Suisse.....		2,098,760	2,000,000	43,507
219350 BQ 7	Coming Inc 5.450% 11/15/79.....		06/22/2020.....	Various.....		11,018,603	9,346,000	49,307
224044 BY 2	Cox Communications Inc.....		07/23/2020.....	JP Morgan.....		1,316,350	1,000,000	5,483
224044 CC 9	Cox Communications Inc.....		08/28/2020.....	Sun Trust Robinson Humphrey.....		2,655,365	2,185,000	16,661
224044 CM 7	Cox Communications Inc.....		09/10/2020.....	Wells Fargo.....		2,975,700	3,000,000	0
224399 AP 0	Crane Co 6.550% 11/15/36.....		01/17/2020.....	Pierpont.....		1,157,220	900,000	10,971
224399 AT 2	Crane Co 4.200% 03/15/48.....		12/18/2020.....	Various.....		6,653,011	6,376,000	99,416
22822V AM 3	Crown Castle International Cor.....		02/19/2020.....	Wells Fargo Funds.....		1,926,630	1,500,000	1,300
231021 AS 5	Cummins Engine 2.600% 09/01/50.....		11/03/2020.....	Various.....		8,349,645	8,500,000	18,814
235036 7A 2	DALLAS-FORT WORTH TX INTERNATI.....		12/10/2020.....	Various.....		5,038,220	5,000,000	6,973
235851 AV 4	Danaher Corp 2.600% 10/01/50.....		09/29/2020.....	Bank of America.....		4,948,500	5,000,000	0
240019 BV 0	Dayton Pwr & Lt Co 3.950% 06/15/49.....		12/08/2020.....	Various.....		11,221,335	10,210,000	162,101
247109 BT 7	DELMARVA PWR & LIGHT CO.....		11/02/2020.....	Various.....		977,172	800,000	14,928
25272K AN 3	DIAMOND 1 FIN/DIAMOND 2.....		03/25/2020.....	RBC Capital Markets.....		2,211,420	2,000,000	32,400
25278X AN 9	DIAMONDBACK ENERGY INC.....		02/07/2020.....	Various.....		4,045,550	4,000,000	24,500
25466A AN 1	DISCOVER BANK 4.682% 08/09/28.....		07/09/2020.....	Wells Fargo Brokerage Services.....		1,566,965	1,542,000	30,884

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
254687 FR 2	Walt Disney Co 4.625% 03/23/40		03/19/2020	Citigroup Global		5,487,185	5,500,000	0
254687 FX 9	Walt Disney Co 2.650% 01/13/31		05/11/2020	ATHENE		999,320	1,000,000	0
25746U BD 0	Dominion Resources Inc		11/18/2020	Goldman Sachs & Company		7,272,773	4,750,000	143,160
25746U DF 3	Dominion Resources Inc		03/17/2020	Wells Fargo Funds		995,720	1,000,000	0
260543 CE 1	Dow Chem Co 5.250% 11/15/41		10/15/2020	Various		1,206,310	1,000,000	12,542
260543 CR 2	Dow Chem Co 5.550% 11/30/48		04/06/2020	Wells Fargo Funds		509,337	439,000	8,663
260543 CV 3	Dow Chem Co 4.800% 05/15/49		09/23/2020	Various		2,472,560	2,000,000	26,400
260543 DD 2	Dow Chem Co 3.600% 11/15/50		08/17/2020	Citigroup Global		3,970,400	4,000,000	0
26078J AF 7	DowDuPont Inc 5.419% 11/15/48		09/28/2020	Various		10,270,340	8,000,000	163,624
26442E AG 5	DUKE ENERGY OHIO INC 4.300% 02/01/49		12/07/2020	Various		1,920,396	1,475,000	21,700
26746* AA 2	DYAL 3 ISSUER B 4.400% 06/15/40		06/23/2020	Direct-Private Placement		1,824,659	1,824,659	0
26746@ AA 0	DYAL 3 ISSUER A 4.400% 06/15/40		06/23/2020	Direct-Private Placement		3,175,341	3,175,341	0
27409L AE 3	EAST OHIO GAS CO/THE 3.000% 06/15/50		10/05/2020	Seaport Group		2,034,000	2,000,000	18,500
277432 AL 4	Eastman Chemical 4.800% 09/01/42		01/21/2020	MarketAxess		157,609	140,000	2,651
277432 AP 5	Eastman Chemical 4.650% 10/15/44		09/02/2020	Various		5,291,955	4,500,000	79,115
278642 AF 0	EBay Inc 4.000% 07/15/42		10/23/2020	Various		28,340,220	25,060,000	146,352
283677 AZ 5	El Paso Electric 5.000% 12/01/44		12/28/2020	Janney Montgomery		534,844	453,000	1,825
286857 D@ 3	Elizabethtown Gas Company Series 2020A-1		11/10/2020	Direct-Private Placement		1,000,000	1,000,000	0
29103D AM 8	EMERA US FINANCE LP 4.750% 06/15/46		12/09/2020	Various		15,123,202	12,300,000	237,540
29248H AC 7	EMPOWER FINANCE 2020 LP		09/14/2020	Goldman Sachs & Company		3,000,000	3,000,000	0
29273R AT 6	Energy Transfer Partners		10/29/2020	Pierpont		1,467,788	1,550,000	20,178
29273R BJ 7	Energy Transfer Partners		02/05/2020	Various		5,989,708	5,165,000	44,711
29366M AA 6	ENTERGY ARKANSAS LLC 4.200% 04/01/49		11/18/2020	Various		5,290,769	4,170,000	16,807
29366M AB 4	ENTERGY ARKANSAS LLC 2.650% 06/15/51		09/08/2020	JP Morgan		1,992,100	2,000,000	0
29366W AA 4	ENTERGY MISSISSIPPI INC		11/10/2020	Various		1,223,132	1,024,000	15,504
293791 AF 6	Enterprise Products Oper		04/07/2020	Cantor Fitzgerald		547,153	475,000	3,447
29379V AQ 6	Enterprise Products Oper		04/06/2020	Deutsche Bank		3,003,102	2,700,000	17,899
29379V BY 8	Enterprise Products Oper		03/09/2020	Millennium Advisors		823,300	1,000,000	5,858
29379V BZ 5	Enterprise Products Oper		01/06/2020	Citigroup Global		5,961,600	6,000,000	0
29379V CA 9	Enterprise Products Oper		07/30/2020	JP Morgan		2,976,990	3,000,000	0
294429 AS 4	Equifax Inc 3.100% 05/15/30		04/28/2020	ATHENE		1,010,300	1,000,000	258
29736R AQ 3	ESTEE LAUDER CO INC 2.600% 04/15/30		04/07/2020	ATHENE		249,540	250,000	0
299808 AH 8	EVEREST REINSURANCE HLDG		10/14/2020	Various		13,106,090	13,000,000	1,944
30231G AN 2	Exxon Mobil Corporation		03/13/2020	Goldman Sachs & Company		1,018,890	1,000,000	1,090
30231G BG 6	Exxon Mobil Corporation		09/14/2020	Various		3,138,558	3,000,000	10,637
30231G BM 3	Exxon Mobil Corporation		08/07/2020	Wells Fargo Funds		2,382,800	2,000,000	22,246
302491 AV 7	FMC Corp 4.500% 10/01/49		11/03/2020	Various		7,735,663	6,284,000	41,476
31428X BS 4	FedEx Corp 4.950% 10/17/48		05/28/2020	Natixis		548,765	500,000	3,025
31428X CA 2	FedEx Corp 5.250% 05/15/50		04/03/2020	JP Morgan		5,200,125	5,250,000	0
316773 CH 1	Fifth Third Bancorp 8.250% 03/01/38		11/09/2020	Morgan Stanley DWD		2,727,302	1,650,000	26,847
33616C AB 6	First Republic Bank 4.375% 08/01/46		12/21/2020	Keybank Capital Markets		5,536,905	4,549,000	33,542
33616C AC 4	First Republic Bank 4.625% 02/13/47		09/22/2020	Keybank Capital Markets		272,856	216,000	1,138
337930 AD 3	FLAGSTAR BANCORP INC 4.125% 11/01/30		10/23/2020	Raymond James		2,000,000	2,000,000	0
34354P AF 2	Flowserve Corp 3.500% 10/01/30		09/14/2020	Bank of America		4,982,800	5,000,000	0
34490@ AE 4	NFL Trust XI Series 2020-XI-E		07/17/2020	Direct-Private Placement		2,000,000	2,000,000	0
34490@ AF 1	NFL Trust XI Series 2020-XI-F		08/20/2020	Direct-Private Placement		3,000,000	3,000,000	0
345370 CQ 1	Ford Mtr Co 4.750% 01/15/43		02/05/2020	Morgan Stanley DWD		3,178,735	3,500,000	10,160

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
35137L AK 1	FOX CORP 5.576% 01/25/49.....		09/23/2020.....	Various.....		21,420,571	15,094,000	87,837
360271 AM 2	Fulton Financial Corp 3.750% 03/15/35.....		02/25/2020.....	Piper Jaffary.....		10,000,000	10,000,000	0
36472T AA 7	Gannett Inc 6.000% 12/01/27.....		11/17/2020.....	Taxable Exchange.....		279,000	279,000	0
369550 BH 0	General Dynamics 4.250% 04/01/40.....		03/23/2020.....	Bank of America.....		5,929,800	6,000,000	0
369550 BJ 6	General Dynamics 4.250% 04/01/50.....		11/03/2020.....	Various.....		5,245,080	4,000,000	7,319
375558 BA 0	Gilead Sciences Inc 4.500% 02/01/45.....		08/28/2020.....	Susquehanna Intl.....		1,291,000	1,000,000	3,750
375558 BT 9	Gilead Sciences Inc 2.800% 10/01/50.....		09/23/2020.....	Wells Fargo.....		4,970,800	5,000,000	0
38141G FD 1	Goldman Sachs Group Inc.....		12/21/2020.....	Various.....		5,956,630	4,000,000	34,125
38148L AF 3	Goldman Sachs Group Inc.....		10/13/2020.....	Various.....		2,659,320	2,000,000	39,054
38217T AA 3	Goodgreen Trust SERIES 20201A CLASS A.....		07/23/2020.....	Deutsche Bank.....		1,510,315	1,511,071	0
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B.....		08/04/2020.....	Deutsche Bank.....		1,451,177	1,448,557	223
38218E AB 3	Goodgreen Trust SERIES 20192A CLASS B.....		04/16/2020.....	Interest Capitalization.....		0	0	0
382550 BG 5	Goodyear Tire & Rubber.....		04/06/2020.....	MarketAxess.....		1,942,650	2,250,000	7,008
384802 AB 0	Grainger WW Inc 4.600% 06/15/45.....		06/10/2020.....	ATHENE.....		1,241,055	1,000,000	21,914
393154 S@ 9	Green Mountain Pwr Corp.....		12/15/2020.....	Direct-Private Placement.....		4,000,000	4,000,000	0
404119 BV 0	HCA Inc 5.500% 06/15/47.....		08/11/2020.....	Various.....		30,046,622	24,900,000	499,033
404119 BZ 1	HCA Inc 5.250% 06/15/49.....		02/18/2020.....	Goldman Sachs & Company.....		1,477,700	1,250,000	11,849
404530 AD 9	HACKENSACK MERIDIAN HLTH.....		08/20/2020.....	Bank of America.....		3,000,000	3,000,000	0
406216 BE 0	Halliburton Co 4.750% 08/01/43.....		07/24/2020.....	Morgan Stanley DWD.....		1,605,945	1,500,000	35,031
406216 BJ 9	Halliburton Co 4.850% 11/15/35.....		04/06/2020.....	Various.....		2,716,040	3,343,000	64,404
406216 BK 6	Halliburton Co 5.000% 11/15/45.....		06/18/2020.....	Various.....		6,651,842	6,394,000	74,180
406216 BL 4	Halliburton Co 2.920% 03/01/30.....		02/19/2020.....	ATHENE.....		999,740	1,000,000	0
408203 AC 1	Hamlet Securitization Trust SERIES 2020C.....		05/28/2020.....	ATHENE.....		1,999,992	2,000,000	6,176
408203 AE 7	Hamlet Securitization Trust SERIES 2020C.....		05/28/2020.....	ATHENE.....		1,499,796	1,500,000	8,009
408203 AG 2	Hamlet Securitization Trust SERIES 2020C.....		05/28/2020.....	ATHENE.....		1,499,753	1,500,000	11,012
41242* BU 5	Hardwood Funding (NBA).....		06/08/2020.....	Direct-Private Placement.....		6,000,000	6,000,000	0
416518 AC 2	HARTFORD FINL SVCS GRP.....		10/15/2020.....	Keybanc Capital Markets.....		214,674	150,000	110
42824C AY 5	HP ENTERPRISE CO 6.350% 10/15/45.....		02/04/2020.....	Susquehanna Intl.....		5,281,896	4,192,000	82,076
43148# AA 7	HILL TOP ENERGY 5.830% 12/31/29.....		03/02/2020.....	Direct-Private Placement.....		440,000	440,000	0
436106 AC 2	HOLLYFRONTIER CORP 4.500% 10/01/30.....		12/30/2020.....	Various.....		3,616,689	3,530,000	17,786
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40.....		08/17/2020.....	Direct-Private Placement.....		5,983,241	5,983,241	0
443201 AA 6	HOWMET AEROSPACE INC 6.875% 05/01/25.....		06/30/2020.....	Various.....		5,455,310	5,250,000	29,123
44891A BJ 5	HYUNDAI CAPITAL AMERICA.....		04/02/2020.....	ATHENE.....		998,860	1,000,000	0
44891A BL 0	HYUNDAI CAPITAL AMERICA.....		09/02/2020.....	Various.....		20,546,605	16,000,000	392,948
455434 BR 0	Indianapolis Pwr & Lt Co.....		12/22/2020.....	Keybanc Capital Markets.....		3,778,470	3,000,000	8,625
455434 BS 8	Indianapolis Pwr & Lt Co.....		12/22/2020.....	Various.....		1,762,349	1,375,000	16,153
455434 BT 6	Indianapolis Pwr & Lt Co.....		11/20/2020.....	Goldman Sachs & Company.....		824,793	665,000	1,721
45774* AA 7	Inova Health 2.670% 05/15/48.....		09/15/2020.....	Direct-Private Placement.....		20,000,000	20,000,000	0
458140 BK 5	Intel Corp 3.100% 02/15/60.....		02/10/2020.....	Goldman Sachs & Company.....		2,980,230	3,000,000	0
458140 BN 9	Intel Corp 4.950% 03/25/60.....		03/20/2020.....	Bank of America.....		6,871,970	7,000,000	0
459506 AE 1	Int'l Flavors & Fragrances Inc.....		06/29/2020.....	Various.....		1,644,730	1,525,000	5,438
459506 AL 5	Int'l Flavors & Fragrances Inc.....		09/21/2020.....	Various.....		6,969,404	5,760,000	104,031
460690 BQ 2	Interpublic Group Co 5.400% 10/01/48.....		07/21/2020.....	Various.....		1,894,575	1,609,000	23,791
460690 BR 0	Interpublic Group Co 4.750% 03/30/30.....		03/26/2020.....	Citigroup Global.....		5,467,990	5,500,000	0
46433@ AA 6	ISKANDAR VENTURE 3.410% 06/15/39.....		02/19/2020.....	ATHENE.....		994,435	994,435	0
46667# AA 1	St Christophers 3.980% 01/15/50.....		02/03/2020.....	ATHENE.....		3,044,431	2,955,758	0

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
46671* AA 9	Orlando Health 3.120% 04/15/43		12/21/2020	ATHENE		2,050,942	2,000,000	0
472319 AC 6	Jefferies Group Inc 6.250% 01/15/36		09/18/2020	Various		2,386,054	1,970,000	19,182
472319 AM 4	Jefferies Group Inc 6.500% 01/20/43		09/23/2020	Various		10,995,686	9,106,000	123,584
47233J BH 0	JEFFERIES GRP LLC / CAP		04/07/2020	MarketAxess		1,542,406	1,593,000	13,956
477143 AH 4	JetBlue Airways Corporation		08/10/2020	Stifel, Nicolaus and Co		2,294,147	2,408,554	16,007
477164 AA 5	JETBLUE AIRWAYS CORP 4.000% 11/15/32		09/29/2020	Various		11,071,990	10,850,000	2,678
478160 BK 9	Johnson & Johnson 4.500% 12/05/43		11/04/2020	Citigroup Global		2,762,940	2,000,000	37,750
48203R AD 6	Juniper Networks Inc 5.950% 03/15/41		09/25/2020	Various		10,427,093	8,429,000	62,673
48249D AA 9	KKR GROUP FIN CO II 5.500% 02/01/43		09/22/2020	Jefferies & Co		1,332,741	1,036,000	8,389
48250A AA 1	KKR GROUP FINANCE CO III		08/12/2020	Morgan Stanley DWD		3,017,208	2,400,000	24,942
48252D AA 3	KKR GROUP FINANCE CO VII		07/21/2020	Various		3,807,219	3,661,000	54,359
48252M AA 3	KKR GROUP FINAN CO VIII		08/20/2020	Various		20,704,530	20,750,000	0
48259* AA 5	KDP LICENSING PT 3.120% 12/31/35		12/28/2020	ATHENE		1,000,000	1,000,000	0
485170 BC 7	Kansas City Southern 4.200% 11/15/69		07/17/2020	US Bancorp Piper Jaffrey		1,345,523	1,120,000	8,624
485170 BE 3	Kansas City Southern 3.500% 05/01/50		10/05/2020	JP Morgan		872,109	850,000	13,635
491674 BM 8	Kentucky Utils Co 3.300% 06/01/50		05/19/2020	ATHENE		995,090	1,000,000	0
49271V AJ 9	KEURIG DR PEPPER INC 3.200% 05/01/30		04/07/2020	ATHENE		249,358	250,000	0
49338C AA 1	KEYSPAN GAS EAST CORP 5.819% 04/01/41		09/15/2020	ATHENE		700,310	500,000	13,416
494368 CA 9	Kimberly Clark Corp 2.875% 02/07/50		01/30/2020	Morgan Stanley DWD		1,993,600	2,000,000	0
494550 BF 2	Kinder Morgan Ener Part		03/24/2020	UBS		3,041,100	3,270,000	5,950
494550 BH 8	Kinder Morgan Ener Part		02/13/2020	Mesirow Capital Markets		734,271	568,000	16,797
49456B AH 4	KINDER MORGAN INC/DELAWA		01/16/2020	Cantor Fitzgerald		890,475	750,000	5,781
49456B AJ 0	KINDER MORGAN INC/DELAWA		01/31/2020	Various		4,273,104	3,774,000	83,578
49456B AR 2	KINDER MORGAN INC/DELAWA		07/27/2020	ATHENE		495,300	500,000	0
49456B AS 0	KINDER MORGAN INC/DELAWA		07/27/2020	JP Morgan		1,724,888	1,750,000	0
500255 AW 4	Kohls Corp 9.500% 05/15/25		04/27/2020	Morgan Stanley DWD		1,799,820	1,800,000	0
50247@ AA 4	LV STADIUM EVENT 3.360% 06/30/45		06/30/2020	Direct-Private Placement		9,750,000	9,750,000	0
50540R AS 1	Laboratory Corp of Am Holdings		01/03/2020	Stifel, Nicolaus and Co		1,143,920	1,000,000	20,367
521865 AZ 8	Lear Corp 5.250% 05/15/49		03/17/2020	Various		13,386,679	12,900,000	176,305
521865 BB 0	Lear Corp 3.500% 05/30/30		02/20/2020	ATHENE		997,740	1,000,000	0
524901 AR 6	Legg Mason Inc 5.625% 01/15/44		06/30/2020	Various		21,736,144	18,123,000	304,808
527288 BF 0	Leucadia National Corporation		05/27/2020	Jefferies & Co		3,260,420	3,000,000	19,875
529043 AE 1	Lexington Realty Trust		08/14/2020	Wells Fargo Funds		2,976,990	3,000,000	0
539830 AZ 2	Lockheed Martin 4.850% 09/15/41		10/14/2020	Mesirow Capital Markets		1,335,320	1,000,000	4,176
539830 BL 2	Lockheed Martin 4.700% 05/15/46		10/29/2020	Various		3,810,164	2,793,000	60,584
539830 BN 8	Lockheed Martin 4.090% 09/15/52		01/30/2020	Various		3,950,837	3,300,000	44,837
540424 AT 5	LOEWS CORP 3.200% 05/15/30		05/27/2020	ATHENE		1,059,140	1,000,000	1,867
546676 AV 9	LOUISVILLE GAS & ELEC 4.650% 11/15/43		10/05/2020	FTN Financial Capital Markets		2,303,836	1,855,000	34,024
546676 AY 3	LOUISVILLE GAS & ELEC 4.250% 04/01/49		10/15/2020	Various		6,581,097	5,190,000	87,489
548661 DW 4	Lowe's Companies Inc 5.125% 04/15/50		03/24/2020	JP Morgan		4,990,700	5,000,000	0
548661 DZ 7	Lowe's Companies Inc 3.000% 10/15/50		10/07/2020	Wells Fargo		999,020	1,000,000	0
552676 AQ 1	MDC HOLDINGS INC 6.000% 01/15/43		12/07/2020	Various		17,490,165	14,371,000	248,341
55305B AS 0	M/I Homes Inc 4.950% 02/01/28		04/07/2020	MarketAxess		595,440	720,000	7,623
55336V AM 2	MPLX LP 4.500% 04/15/38		09/14/2020	ATHENE		264,463	250,000	4,719
55336V BP 4	MPLX LP 5.200% 12/01/47		08/11/2020	Sun Trust Robinson Humphrey		3,329,245	2,930,000	29,108
55336V BQ 2	MPLX LP 2.650% 08/15/30		08/11/2020	Various		3,496,955	3,500,000	0

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55617L AA 0	MACY'S RETAIL HLDGS LLC		07/28/2020	Tax Free Exchange		2,048,731	2,000,000	0
559080 AG 1	MAGELLAN MIDSTREAM PARTN		08/13/2020	Morgan Stanley DWD		4,898,360	4,000,000	69,811
559080 AN 6	MAGELLAN MIDSTREAM PARTN		09/01/2020	Various		3,595,845	3,000,000	11,923
559080 AP 1	MAGELLAN MIDSTREAM PARTN		08/04/2020	Various		5,577,050	5,000,000	81,085
565849 AE 6	Marathon Oil Corp 6.600% 10/01/37		03/10/2020	Wells Fargo Funds		3,348,875	3,650,000	107,736
56585A AH 5	MARATHON PETROLEUM CORP		09/14/2020	ATHENE		1,095,210	1,000,000	132
56585A AM 4	MARATHON PETROLEUM CORP		02/19/2020	CIBC World Markets		5,870,806	4,795,000	51,426
570535 AP 9	Markel Corp 5.000% 03/30/43		07/10/2020	Various		1,959,688	1,677,000	21,259
570535 AT 1	Markel Corp 5.000% 05/20/49		09/10/2020	Various		10,455,681	8,565,000	37,810
570535 AV 6	Markel Corp 4.150% 09/17/50		06/09/2020	Barclays Capital		4,239,960	4,000,000	38,733
571676 AF 2	MARS INC 3.950% 04/01/49		10/19/2020	Bank of America		1,233,610	1,000,000	2,194
571676 AG 0	MARS INC 4.125% 04/01/54		01/24/2020	Citigroup Global		2,391,180	2,000,000	26,813
571903 BE 2	Marriott International		05/28/2020	Goldman Sachs & Company		5,962,740	6,000,000	0
571903 BF 9	Marriott International		08/12/2020	Deutsche Bank		4,219,315	4,250,000	0
574599 BM 7	Masco Corp 4.500% 05/15/47		06/10/2020	Sun Trust Robinson Humphrey		6,463,534	6,212,000	20,966
58013M EH 3	McDonalds Corp 5.700% 02/01/39		11/25/2020	Goldman Sachs & Company		737,823	520,000	9,798
595112 BQ 5	Micron Technology Inc 4.663% 02/15/30		04/06/2020	Various		10,842,670	10,000,000	80,437
59833C AC 6	MIDWEST CONNECTOR CAPIT		07/28/2020	Morgan Stanley DWD		2,005,000	2,000,000	30,576
60871R AD 2	MOLSON COORS BREWING CO		02/10/2020	Various		3,439,210	3,000,000	40,833
60871R AH 3	MOLSON COORS BREWING CO		02/19/2020	Janney Montgomery		1,036,310	1,000,000	4,200
61237W AG 1	MONTEFIORE MEDICAL CENT		02/06/2020	Bank of America		5,000,000	5,000,000	0
61760C AN 5	Morgan Stanley ReRemic Trust SERIES 2010		09/02/2020	ATHENE		154,739	232,254	71
61945C AD 5	MOSAIC CO 5.450% 11/15/33		04/08/2020	MIZUHO		1,329,020	1,400,000	31,368
61945C AE 3	MOSAIC CO 5.625% 11/15/43		05/26/2020	Janney Montgomery		4,490,200	4,400,000	8,938
61980A AD 5	Motiva Enterprises LLC		11/13/2020	Susquehanna Intl		2,789,608	2,390,000	55,481
62548L AA 0	MULTICARE HEALTH SYSTEM		11/18/2020	JP Morgan		2,993,310	3,000,000	22,190
628530 BJ 5	MYLAN INC 5.200% 04/15/48		08/11/2020	Various		5,345,820	4,000,000	67,600
62927@ AG 3	NHL Series 7 3.290% 08/13/30		08/13/2020	Direct-Private Placement		3,000,000	3,000,000	0
62927@ AH 1	NHL Series 8 3.390% 08/13/32		08/13/2020	Direct-Private Placement		1,000,000	1,000,000	0
631005 BJ 3	NARRAGANSETT ELECTRIC 3.395% 04/09/30		04/16/2020	ATHENE		368,835	360,000	114
641423 BZ 0	Nevada Pwr Co Nv 5.375% 09/15/40		08/31/2020	Keybank Capital Markets		602,100	450,000	11,220
645869 H@ 0	NJ Natural Gas 2.970% 09/01/60		09/01/2020	Direct-Private Placement		1,000,000	1,000,000	0
649840 CR 4	New York St Elec & Gas Corp		10/21/2020	Various		6,630,739	6,270,000	21,053
651229 AX 4	Newell Rubbermaid Inc 5.875% 04/01/36		12/16/2020	Various		6,193,930	5,114,000	63,509
651639 AM 8	Newmont Mining Corporation		01/16/2020	Jefferies & Co		486,644	360,000	6,875
651639 AP 1	Newmont Mining Corporation		10/20/2020	ATHENE		384,919	286,000	1,021
65343H AA 9	NEXSTAR BROADCASTING INC		02/25/2020	ATHENE		1,060,000	1,000,000	6,563
65473P AJ 4	NISOURCE INC 3.600% 05/01/30		04/07/2020	ATHENE		249,078	250,000	0
65473P AL 9	NISOURCE INC 1.700% 02/15/31		08/12/2020	ATHENE		499,620	500,000	0
655044 AE 5	Noble Energy Inc 6.000% 03/01/41		12/04/2020	Various		7,347,563	4,899,000	78,780
655044 AG 0	Noble Energy Inc 5.250% 11/15/43		12/04/2020	Citigroup Global		2,033,715	1,447,000	4,853
665228 J* 4	Northern Ill Gas Co 2.870% 11/06/60		11/06/2020	Direct-Private Placement		4,500,000	4,500,000	0
665789 AX 1	NORTHERN STATES PWR-WISC		10/15/2020	Keybank Capital Markets		232,352	210,000	389
665789 BA 0	NORTHERN STATES PWR-WISC		12/10/2020	Janney Montgomery		1,902,919	1,491,000	17,917
668074 AU 1	Northwestern Corp 4.176% 11/15/44		08/04/2020	Deutsche Bank		1,432,086	1,135,000	10,664
670346 AQ 8	Nucor Corporation 4.400% 05/01/48		03/02/2020	MIZUHO		1,795,661	1,504,000	20,655

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
67066G AH 7	NVIDIA Corp 3.500% 04/01/50		09/29/2020	Various		16,706,147	14,287,000	212,060
67079B AE 0	NUTRITION & BIOSCIENCES		09/21/2020	ATHENE		704,280	700,000	133
67079B AF 7	NUTRITION & BIOSCIENCES		09/09/2020	Morgan Stanley DWD		4,999,550	5,000,000	0
675553 A# 8	OCHSNER CLINIC FOUNDATIO		06/25/2020	Direct-Private Placement		4,000,000	4,000,000	0
67740Q AH 9	OHIO NAT FINANCIAL SRVS		01/16/2020	ATHENE		999,320	1,000,000	0
677415 CR 0	Ohio Pwr Co 4.000% 06/01/49		10/09/2020	Barclays Capital		2,419,320	2,000,000	29,556
678858 BM 2	Oklahoma Gas & Elec Co		11/03/2020	Janney Montgomery		301,326	234,000	5,801
678858 BQ 3	Oklahoma Gas & Elec Co		12/10/2020	Jefferies & Co		1,752,210	1,500,000	29,833
678858 BS 9	Oklahoma Gas & Elec Co		10/09/2020	Various		1,254,344	1,091,000	17,399
681919 BB 1	Omnicom Group 2.450% 04/30/30		05/27/2020	ATHENE		1,407,875	1,500,000	8,677
68233J AF 1	Oncore Electric 7.500% 09/01/38		12/23/2020	Janney Montgomery		828,155	500,000	12,188
68233J AS 3	Oncore Electric 5.300% 06/01/42		09/23/2020	Wells Fargo		2,476,268	1,738,000	29,169
68235P AF 5	ONE GAS INC 4.658% 02/01/44		11/23/2020	Various		1,328,481	1,002,000	16,653
68235P AG 3	ONE GAS INC 4.500% 11/01/48		08/10/2020	Various		2,719,908	1,988,000	24,720
682680 AV 5	Oneok Inc 5.200% 07/15/48		01/22/2020	UBS		859,890	750,000	975
682680 AZ 6	Oneok Inc 4.450% 09/01/49		03/10/2020	Stifel, Nicolaus and Co		830,000	1,000,000	1,360
682680 BA 0	Oneok Inc 2.200% 09/15/25		03/11/2020	Stifel, Nicolaus and Co		1,790,000	2,000,000	367
682680 BB 8	Oneok Inc 3.100% 03/15/30		03/10/2020	Stifel, Nicolaus and Co		2,730,000	3,000,000	517
682680 BC 6	Oneok Inc 4.500% 03/15/50		03/05/2020	Barclays Capital		3,994,080	4,000,000	0
682691 AA 8	ONEMAIN FINANCE CORP 4.000% 09/15/30		12/08/2020	Various		2,260,000	2,250,000	0
688225 AH 4	OSHKOSH CORP 3.100% 03/01/30		08/26/2020	Various		5,165,940	5,000,000	47,017
693304 AR 8	Peco Energy Co 4.800% 10/15/43		11/16/2020	Bank of America		453,934	351,000	1,544
69351U AN 3	PPL Electric Utilities Corp		11/24/2020	MarketAxess		271,407	203,000	3,871
69352P AM 5	PPL CAPITAL FUNDING INC		04/07/2020	Wells Fargo Funds		4,262,508	4,750,000	12,667
69354N AC 0	PRA Group Inc 7.375% 09/01/25		08/17/2020	Various		3,198,750	3,100,000	0
694308 HD 2	Pacific Gas & Elec Co 4.600% 06/15/43		12/03/2020	Seaport Group		2,190,340	2,000,000	43,956
694308 HH 3	Pacific Gas & Elec Co 4.750% 02/15/44		07/29/2020	Stifel, Nicolaus and Co		4,085,515	3,500,000	76,660
694308 HN 0	Pacific Gas & Elec Co 4.250% 03/15/46		07/29/2020	Barclays Capital		3,854,935	3,500,000	56,194
694308 JG 3	Pacific Gas & Elec Co 2.500% 02/01/31		07/21/2020	ATHENE		251,488	250,000	590
694308 JN 8	Pacific Gas & Elec Co 4.950% 07/01/50		08/19/2020	Various		6,621,050	5,750,000	32,966
694476 AE 2	Pacific Life Corp 3.350% 09/15/50		09/10/2020	ATHENE		992,320	1,000,000	0
70109H AJ 4	PARKER-HANNIFIN CORP 6.250% 05/15/38		12/09/2020	Pierpont		1,228,486	845,000	3,814
70213B AC 5	PARTNERRE FINANCE B LLC		09/21/2020	Jefferies & Co		1,499,700	1,500,000	188
70462G AC 2	PEACEHEALTH OBLIGATED GR		10/05/2020	Morgan Stanley DWD		4,026,040	4,000,000	0
707631 AA 5	PENN STATE HEALTH 3.806% 11/01/49		11/10/2020	Jefferies & Co		7,481,648	6,800,000	2,474
71427Q AC 2	PERNOD RIC INTL FIN LLC		09/28/2020	Bank of America		4,870,000	5,000,000	0
717081 ED 1	Pfizer Inc 4.125% 12/15/46		10/27/2020	Morgan Stanley DWD		1,298,590	1,000,000	15,354
718546 AL 8	PHILLIPS 66 4.875% 11/15/44		02/18/2020	CIBC World Markets		1,863,225	1,500,000	19,297
718549 AE 8	PHILLIPS 66 PARTNERS LP		07/06/2020	Various		4,964,196	4,671,000	47,668
720186 AG 0	PIEDMONT NATURAL GAS CO		12/02/2020	Goldman Sachs & Company		2,084,016	1,600,000	25,420
720186 AM 7	PIEDMONT NATURAL GAS CO		11/23/2020	Goldman Sachs & Company		1,137,590	1,000,000	17,122
723787 AK 3	Pioneer Natural Resources Comp		03/12/2020	MarketAxess		385,588	400,000	2,677
72650R BC 5	Plains All Amer Pipeline		12/11/2020	Various		7,132,490	7,783,000	108,953
731572 AB 9	Polo Ralph Lauren Corp		06/01/2020	ATHENE		989,950	1,000,000	0
737679 DE 7	Potomac Elec Pwr Co 4.150% 03/15/43		11/16/2020	Various		2,912,465	2,380,000	17,018
737679 DF 4	Potomac Elec Pwr Co 4.950% 11/15/43		10/16/2020	MarketAxess		400,639	305,000	6,500
740189 AN 5	Precision Castparts 4.200% 06/15/35		01/17/2020	Credit Suisse		1,591,745	1,388,000	5,992

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74275# AC 3	PRISA II Series F 3.750% 11/17/32		08/19/2020	Direct-Private Placement		12,500,000	12,500,000	0
743315 AX 1	Progressive Corp OH 3.950% 03/26/50		03/17/2020	Credit Suisse		1,982,960	2,000,000	0
74340* AQ 7	Prologis TUSLF 3.540% 01/07/40		01/06/2020	Direct-Private Placement		14,000,000	14,000,000	0
74340X BL 4	PROLOGIS LP 4.375% 02/01/29		02/11/2020	Tax Free Exchange		3,990,589	4,000,000	0
74340X BP 5	PROLOGIS LP 3.000% 04/15/50		02/03/2020	JP Morgan		989,360	1,000,000	0
74340X BQ 3	PROLOGIS LP 2.125% 10/15/50		08/06/2020	ATHENE		492,200	500,000	0
744448 CE 9	Public Svc Co CO 4.750% 08/15/41		08/13/2020	Susquehanna Intl		4,478,095	3,397,000	896
744538 AD 1	PUB SVC NEW HAMP 2.400% 09/01/50		08/12/2020	Wells Fargo Funds		4,957,600	5,000,000	0
74456Q BF 2	Public Services Electric & Gas		08/28/2020	Susquehanna Intl		4,814,520	4,000,000	40,000
745867 AP 6	Pulte Homes Inc 6.375% 05/15/33		12/08/2020	Various		4,866,343	3,680,000	48,831
747262 AW 3	QVC INC 5.450% 08/15/34		09/24/2020	Seaport Group		1,993,750	2,000,000	11,657
74834L AQ 3	Quest Diagnostics Inc 5.750% 01/30/40		08/21/2020	Cantor Fitzgerald		5,430,800	4,000,000	15,972
74841C AB 7	QUICKEN LOANS LLC/QUICKN		09/22/2020	Various		3,980,600	4,000,000	1,507
749685 AU 7	RPM Inc 5.250% 06/01/45		08/20/2020	Various		14,433,600	12,000,000	102,594
749685 AW 3	RPM Inc 4.250% 01/15/48		11/06/2020	Various		5,914,083	6,065,000	60,744
750731 AA 9	Raiders FC CTL 3.744% 02/10/49		02/20/2020	Direct-Private Placement		8,961,710	8,961,710	0
75513E BS 9	RAYTHEON TECH CORP 7.100% 11/15/27		06/10/2020	Tax Free Exchange		4,622,059	4,425,000	0
75886F AF 4	Regeneron Pharmaceuticals		08/07/2020	Goldman Sachs & Company		3,988,600	4,000,000	0
75913M AA 7	Regions Bank 6.450% 06/26/37		12/02/2020	Various		1,714,998	1,227,000	23,447
761713 BB 1	REYNOLDS AMERICAN INC 5.850% 08/15/45		06/25/2020	Various		13,907,563	11,442,000	193,168
773903 AJ 8	Rockwell Automation Inc		10/26/2020	Various		2,208,025	1,700,000	11,130
778296 AD 5	Ross Stores Inc 4.800% 04/15/30		05/27/2020	ATHENE		1,154,970	1,000,000	7,067
778296 AE 3	Ross Stores Inc 5.450% 04/15/50		11/25/2020	Various		12,230,396	9,200,000	31,065
78409V AR 5	S&P Global Inc 2.300% 08/15/60		08/10/2020	Goldman Sachs & Company		8,858,430	9,000,000	0
78412D A# 6	Semco Energy Inc 2.450% 04/21/30		02/28/2020	ATHENE		1,000,000	1,000,000	0
78413H AB 5	SES 5.300% 04/04/43		05/26/2020	Various		1,943,932	2,200,000	4,240
78413K AB 8	SES GLOBAL AMERICAS HLDG		04/07/2020	Various		6,081,770	5,875,000	103,092
78486Q AE 1	SVB Financial Group 3.125% 06/05/30		06/02/2020	ATHENE		999,230	1,000,000	0
797440 BP 8	San Diego Gas & Elec Co		11/20/2020	Janney Montgomery		316,497	273,000	270
79766D TK 5	SAN FRANCISCO CALIF CITY &CNTY		08/06/2020	Bank of America		3,000,000	3,000,000	0
808513 BJ 3	Charles Schwab Corp 4.000% 12/01/30		12/09/2020	Credit Suisse		5,017,500	5,000,000	0
830867 AB 3	DELTA AIR LINES/SKYMILES		09/17/2020	Various		5,650,540	5,500,000	0
832248 BB 3	Smithfield Foods Inc 5.200% 04/01/29		07/17/2020	Credit Suisse		487,610	442,000	7,023
832248 BC 1	Smithfield Foods Inc 3.000% 10/15/30		09/10/2020	Various		8,760,780	8,800,000	0
833034 AL 5	Snap-On Inc 4.100% 03/01/48		10/14/2020	Cabrera		796,942	639,000	3,275
833034 AM 3	Snap-On Inc 3.100% 05/01/50		11/02/2020	US Bancorp Piper Jaffrey		718,173	670,000	173
83416W AA 1	SOLAR STAR FUNDING LLC		10/22/2020	Janney Montgomery		3,102,518	2,798,036	48,460
83546D AJ 7	Sonic Capital LLC SERIES 20201A CLASS A2		03/13/2020	Robert W. Baird & Co		1,935,609	1,983,333	13,138
835495 AJ 1	SONOCO PRODUCTS CO 5.750% 11/01/40		07/10/2020	Various		3,380,308	2,800,000	18,601
842400 FT 5	Southern Calif Edison Co		12/10/2020	Janney Montgomery		865,896	800,000	1,127
842434 CL 4	Southern Calif Gas Co 4.450% 03/15/44		11/24/2020	Susquehanna Intl		5,894,249	4,720,000	65,989
843452 AY 9	Southern Nat Gas Co 7.350% 02/15/31		12/02/2020	MIZUHO		2,814,978	2,120,000	47,179
84346L AA 8	SOUTHERN NATURAL GAS 4.800% 03/15/47		12/14/2020	Various		2,199,167	1,899,000	22,294
843830 B* 0	Southern Star Series 2020D		11/18/2020	Direct-Private Placement		4,000,000	4,000,000	0
844895 AW 2	Southwest Gas Corp 4.875% 10/01/43		12/02/2020	Various		17,079,876	13,560,000	105,832
844895 AX 0	Southwest Gas Corp 3.800% 09/29/46		12/09/2020	Various		1,188,263	1,055,000	12,598

E13.9

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
845011 AB 1	Southwest Gas Corp 4.150% 06/01/49.....		12/09/2020.....	Various.....		1,310,350	1,065,000	1,250
845743 BN 2	Southwestern Pub Svc Co.....		09/16/2020.....	Keybank Capital Markets.....		1,270,450	1,000,000	4,125
85236F AA 1	SRM ESCROW ISSUER LLC 6.000% 11/01/28.....		10/30/2020.....	JP Morgan.....		7,010,000	7,000,000	0
854502 AJ 0	STANLEY BLACK & DECKER I.....		01/23/2020.....	Barclays Capital.....		3,882,360	3,000,000	29,100
855244 BA 6	Starbucks Corp 3.500% 11/15/50.....		08/28/2020.....	Morgan Stanley DWD.....		4,224,040	4,000,000	44,333
857477 BF 9	State Street Corp 3.031% 11/01/34.....		01/21/2020.....	Various.....		3,512,777	3,450,000	23,819
858119 BP 4	Steel Dynamics Inc 3.250% 10/15/50.....		10/07/2020.....	Morgan Stanley DWD.....		963,330	1,000,000	0
860630 AG 7	Stifel Financial Corp 4.000% 05/15/30.....		05/13/2020.....	Stifel, Nicolaus and Co.....		1,489,275	1,500,000	0
863667 AG 6	Stryker Corporation 4.375% 05/15/44.....		10/26/2020.....	Keybank Capital Markets.....		675,164	550,000	10,895
86745J AA 5	Helios Issuer LLC SERIES 20181A CLASS A.....		11/20/2020.....	Deutsche Bank.....		110,884	109,787	1,842
86745N AA 6	Sunnova Sol Issuer LLC SERIES 20201A CLA.....		02/05/2020.....	Credit Suisse.....		4,918,653	4,920,441	0
86765B AP 4	Sunoco Logistics Part OP.....		10/30/2020.....	MIZUHO.....		470,915	500,000	2,356
871829 BM 8	Sysco Corp 6.600% 04/01/40.....		11/24/2020.....	Barclays Capital.....		2,273,840	1,560,000	16,016
871829 BN 6	Sysco Corp 6.600% 04/01/50.....		07/10/2020.....	Various.....		23,100,173	16,920,000	250,217
872540 AU 3	TJX Cos Inc New 4.500% 04/15/50.....		09/28/2020.....	Various.....		35,064,000	26,500,000	489,313
87264A AY 1	T-MOBILE USA INC 4.500% 04/15/50.....		08/25/2020.....	Various.....		28,559,048	22,750,000	340,219
87264A BM 6	T-MOBILE USA INC 3.300% 02/15/51.....		09/22/2020.....	Barclays Capital.....		997,930	1,000,000	0
87264A BP 9	T-MOBILE USA INC 2.250% 11/15/31.....		10/19/2020.....	ATHENE.....		749,925	750,000	0
87289B AA 2	TCP DLF VIII 2018 CLO LLS Class A-1 Note.....		12/21/2020.....	Direct-Private Placement.....		8,278,689	8,278,689	0
87305Q CG 4	TTX Co 4.650% 06/15/44.....		09/18/2020.....	Seaport Group.....		3,927,780	3,000,000	37,588
87305Q CN 9	TTX Co 4.600% 02/01/49.....		08/06/2020.....	Sun Trust Robinson Humphrey.....		4,158,630	3,000,000	3,450
878091 BF 3	Teachers Insurance & Annuity.....		06/11/2020.....	ATHENE.....		593,805	500,000	1,779
880451 AZ 2	TENNESSEE GAS PIPELINE.....		02/19/2020.....	ATHENE.....		998,010	1,000,000	0
88104L AG 8	TERRAFORM POWER OPERATIN.....		02/25/2020.....	ATHENE.....		210,500	200,000	3,457
882384 A* 1	TEXAS EASTERN TRANSMISSI.....		10/01/2020.....	Direct-Private Placement.....		1,000,000	1,000,000	0
883203 CC 3	Textron Inc 2.450% 03/15/31.....		09/02/2020.....	Citigroup Global.....		2,509,025	2,500,000	4,934
883556 CG 5	Thermo Fisher Scientific Inc.....		03/23/2020.....	JP Morgan.....		4,500,000	4,500,000	0
88579Y AH 4	3M Co 3.875% 06/15/44.....		01/21/2020.....	Keybank Capital Markets.....		660,570	600,000	2,454
88579Y AZ 4	3M Co 3.625% 10/15/47.....		10/26/2020.....	Various.....		5,099,455	4,592,000	29,139
88579Y BD 2	3M Co 4.000% 09/14/48.....		10/27/2020.....	Morgan Stanley DWD.....		1,898,520	1,500,000	7,500
88579Y BP 5	3M Co 3.700% 04/15/50.....		10/23/2020.....	Jefferies & Co.....		3,603,190	3,000,000	3,186
89179J AD 8	Towd Point Mortgage Trust SERIES 20204 C.....		10/08/2020.....	ATHENE.....		998,953	1,000,000	1,264
89417E AN 9	TRAVELERS COS INC 4.050% 03/07/48.....		10/02/2020.....	RBC Capital Markets.....		1,986,064	1,600,000	5,220
89417E AP 4	TRAVELERS COS INC 4.100% 03/04/49.....		10/21/2020.....	Citigroup Global.....		1,390,232	1,103,000	6,155
902691 B# 0	UGI UTILITIES 3.120% 04/16/50.....		04/16/2020.....	Direct-Private Placement.....		1,000,000	1,000,000	0
904000 AB 2	ULTRAMAR DIAMOND SHAMRCK.....		02/10/2020.....	Stifel, Nicolaus and Co.....		6,489,300	5,000,000	109,688
907818 FG 8	Union Pacific Corp 3.839% 03/20/60.....		01/21/2020.....	Various.....		2,629,507	2,511,000	14,130
907818 FL 7	Union Pacific Corp 3.750% 02/05/70.....		01/28/2020.....	Morgan Stanley DWD.....		1,499,325	1,500,000	0
911312 AN 6	United Parcel Service 4.875% 11/15/40.....		01/09/2020.....	Cantor Fitzgerald.....		3,768,935	3,090,000	24,269
911312 BV 7	United Parcel Service 5.200% 04/01/40.....		03/19/2020.....	JP Morgan.....		3,731,963	3,750,000	0
911365 BM 5	United Rentals NA Inc 3.875% 11/15/27.....		02/25/2020.....	ATHENE.....		1,025,000	1,000,000	12,163
91324P BW 1	UnitedHealth Group Inc.....		10/26/2020.....	US Bancorp Piper Jaffrey.....		1,281,780	1,000,000	5,226
91324P DQ 2	UnitedHealth Group Inc.....		10/19/2020.....	Goldman Sachs & Company.....		1,340,300	1,000,000	15,575
918204 BC 1	VF Corp 2.950% 04/23/30.....		05/27/2020.....	ATHENE.....		1,048,010	1,000,000	2,950
920253 AE 1	VALMONT INDUSTRIES 5.250% 10/01/54.....		07/30/2020.....	Various.....		7,814,327	7,701,000	47,321
920253 AF 8	VALMONT INDUSTRIES 5.000% 10/01/44.....		09/25/2020.....	Various.....		4,750,860	4,250,000	103,646

E13.10

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
92203# AZ 1	Vanguard Group Inc Series L.....		07/30/2020.....	Direct-Private Placement.....		31,000,000	31,000,000	0
92343V FU 3	Verizon Communications.....		11/10/2020.....	JP Morgan.....		2,643,110	2,650,000	0
92553P AU 6	VIACOM INC 5.850% 09/01/43.....		01/28/2020.....	Various.....		2,256,553	1,750,000	41,519
92556H AD 9	VIACOMCBS INC 4.200% 05/19/32.....		05/12/2020.....	Deutsche Bank.....		6,817,650	7,000,000	0
92890H AD 4	WEA FINANCE LLC/WESTFIEL.....		02/06/2020.....	Wells Fargo Funds.....		4,795,520	4,000,000	75,472
929160 AV 1	Vulcan Materials Co 4.500% 06/15/47.....		09/14/2020.....	Various.....		16,904,867	15,489,000	272,823
92940P AG 9	WRKCO INC 3.000% 06/15/33.....		06/01/2020.....	ATHENE.....		997,640	1,000,000	0
931142 DQ 3	Wal-Mart Stores Inc 4.300% 04/22/44.....		10/02/2020.....	Mitsubishi.....		1,977,000	1,500,000	29,383
931427 AC 2	WALGREENS BOOTS ALLIANCE.....		04/28/2020.....	MarketAxess.....		679,110	627,000	13,543
933638 AA 6	WAMU Mortgage Pass-Through Ce SERIES 200.....		02/12/2020.....	ATHENE.....		842,073	865,885	873
93884P DW 7	WASHINGTON GAS LIGHT CO.....		10/28/2020.....	Various.....		7,047,488	6,087,000	27,150
93884P DY 3	WASHINGTON GAS LIGHT CO.....		12/07/2020.....	Various.....		7,019,057	6,130,000	24,767
939653 A* 2	Washington Reit 3.440% 12/29/30.....		12/17/2020.....	Direct-Private Placement.....		4,000,000	4,000,000	0
94973V AN 7	WellPoint Inc 6.375% 06/15/37.....		01/16/2020.....	Wells Fargo Funds.....		2,996,663	2,250,000	14,344
94973V AY 3	WellPoint Inc 4.625% 05/15/42.....		10/28/2020.....	Bank of America.....		2,516,200	2,000,000	42,396
94973V BB 2	WellPoint Inc 4.650% 01/15/43.....		10/27/2020.....	US Bancorp Piper Jaffrey.....		1,501,862	1,175,000	15,784
94973V BK 2	WellPoint Inc 4.650% 08/15/44.....		10/09/2020.....	Wells Fargo.....		2,537,620	2,000,000	15,242
95101V AA 7	WESLEYAN UNIVERSITY 4.781% 07/01/16.....		07/13/2020.....	FTN Financial Capital Markets.....		5,834,206	4,663,000	8,670
956708 AA 9	WEST VA HEALTH SYS OBL.....		11/18/2020.....	Jefferies & Co.....		2,534,400	2,000,000	46,231
95709T AJ 9	Westar Energy 4.100% 04/01/43.....		09/18/2020.....	US Bancorp Piper Jaffrey.....		4,916,434	4,025,000	78,156
958667 AA 5	WESTERN MIDSTREAM OPERAT.....		01/24/2020.....	Various.....		14,809,329	14,980,000	10,602
960386 AM 2	WABTEC 4.950% 09/15/28.....		09/24/2020.....	Various.....		3,302,286	3,311,000	11,349
960413 AS 1	WESTLAKE CHEMICAL CORP.....		07/17/2020.....	Various.....		11,499,260	10,000,000	97,083
960413 AU 6	WESTLAKE CHEMICAL CORP.....		03/10/2020.....	Various.....		3,931,653	3,750,000	45,299
963320 AX 4	Whirlpool Corp 4.600% 05/15/50.....		07/14/2020.....	Various.....		12,262,721	11,388,000	49,536
96332H CG 2	Whirlpool Corp 5.150% 03/01/43.....		07/23/2020.....	Citigroup Global.....		1,256,005	988,000	20,635
96812W AA 3	WILDLIFE CONSERVATION 3.414% 08/01/50.....		08/06/2020.....	Morgan Stanley DWD.....		7,000,000	7,000,000	0
969457 BV 1	Williams Cos Inc 5.750% 06/24/44.....		02/12/2020.....	Various.....		4,374,459	3,703,000	28,195
96949L AE 5	WILLIAMS COMPANIES INC.....		01/27/2020.....	HSBC Securities.....		2,444,513	2,250,000	44,863
96950F AK 0	Williams Partners LP 5.800% 11/15/43.....		03/03/2020.....	Sun Trust Robinson Humphrey.....		4,143,493	3,609,000	63,960
96950F AN 4	Williams Partners LP 5.400% 03/04/44.....		02/03/2020.....	US Bancorp Piper Jaffrey.....		1,508,403	1,337,000	30,283
970648 AH 4	Willis Group NA 5.050% 09/15/48.....		01/08/2020.....	Barclays Capital.....		1,772,910	1,500,000	24,198
97068L AA 6	WILLIS-KNIGHTON MED CTR.....		11/20/2020.....	Various.....		1,581,137	1,223,000	12,975
974153 AB 4	Wingstop Funding LLC SERIES 20201A CLASS.....		10/09/2020.....	Barclays Capital.....		3,000,000	3,000,000	0
976826 BK 2	Wisconsin Pwr & Lt Co 4.100% 10/15/44.....		12/10/2020.....	Various.....		3,662,576	3,165,000	28,009
983793 AH 3	XPO LOGISTICS INC 6.250% 05/01/25.....		04/23/2020.....	Various.....		3,497,500	3,500,000	0
98419M AK 6	XYLEM INC 4.375% 11/01/46.....		11/02/2020.....	Various.....		2,124,709	1,775,000	23,349
98956P AB 8	Zimmer Holdings Inc 5.750% 11/30/39.....		10/02/2020.....	Various.....		12,180,830	10,750,000	220,536
98956P AH 5	Zimmer Holdings Inc 4.450% 08/15/45.....		08/20/2020.....	Various.....		2,994,725	2,645,000	50,796
98956P AT 9	Zimmer Holdings Inc 3.550% 03/20/30.....		03/13/2020.....	Citigroup Global.....		1,296,854	1,300,000	0
01626P AG 1	ALIMENTATION COUCHE-TARD.....	A.....	07/24/2020.....	Various.....		8,203,290	7,000,000	127,000
01626P AN 6	ALIMENTATION COUCHE-TARD.....	A.....	10/16/2020.....	Various.....		6,876,525	6,176,000	29,762
11271L AB 8	BROOKFIELD FINANCE INC.....	A.....	07/08/2020.....	Various.....		3,256,485	3,020,000	32,294
11271L AE 2	BROOKFIELD FINANCE INC.....	A.....	04/07/2020.....	ATHENE.....		249,758	250,000	0
136375 BQ 4	Canadian National Railway Co.....	A.....	10/27/2020.....	US Bancorp Piper Jaffrey.....		699,704	455,000	13,214
136375 BW 1	Canadian National Railway Co.....	A.....	10/21/2020.....	Citigroup Global.....		153,288	136,000	2,089

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
136375 BZ 4	Canadian National Railway Co.....	A.....	10/19/2020.....	Cabrera.....		325,655	250,000	5,125
292505 AE 4	EnCana Corp 6.625% 08/15/37.....		02/03/2020.....	JP Morgan.....		3,448,705	2,970,000	92,916
292505 AG 9	EnCana Corp 6.500% 02/01/38.....		03/02/2020.....	Various.....		6,058,980	5,500,000	20,854
29250N BA 2	Enbridge Inc 4.000% 11/15/49.....	A.....	04/06/2020.....	Morgan Stanley DWD.....		1,961,383	2,153,000	34,209
683715 AC 0	Open Text Corp 3.875% 02/15/28.....	A.....	02/03/2020.....	ATHENE.....		1,000,000	1,000,000	0
683720 AA 4	Open Text Corp 4.125% 02/15/30.....	A.....	02/03/2020.....	ATHENE.....		1,000,000	1,000,000	0
878744 AB 7	TECK RESOURCES LIMITED.....	A.....	12/17/2020.....	MIZUHO.....		4,238,829	3,700,000	56,868
87971M BH 5	Telus Corp (Canada) 4.600% 11/16/48.....	A.....	08/20/2020.....	Barclays Capital.....		12,717,865	10,470,000	156,005
98417E AN 0	Xstrata Finance Canada.....	A.....	06/19/2020.....	Barclays Capital.....		5,306,990	4,500,000	52,417
98417E AR 1	Xstrata Finance Canada.....	A.....	07/01/2020.....	Various.....		4,136,311	3,704,000	34,923
000000 00 0	LONGFOR HOLDINGS LTD 3.850% 01/13/32.....	D.....	10/09/2020.....	ATHENE.....		534,900	500,000	4,866
00131L AE 5	AIA GROUP LTD 4.500% 03/16/46.....	D.....	11/17/2020.....	Wells Fargo.....		5,067,570	3,875,000	30,516
00131L AK 1	AIA GROUP LTD 3.200% 09/16/40.....	D.....	09/25/2020.....	Various.....		13,662,839	13,500,000	1,040
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29.....	D.....	09/24/2020.....	Various.....		3,958,975	3,500,000	35,375
00774M AN 5	AERCAP IRELAND CAP/GLOBA.....	D.....	06/04/2020.....	Various.....		4,246,088	4,200,000	0
009279 AC 4	AIRBUS SE 3.950% 04/10/47.....	D.....	08/12/2020.....	Robert W. Baird & Co.....		5,175,720	4,500,000	61,225
01273P AB 8	ALBERMALE WOD PTY LTD 3.450% 11/15/29.....	D.....	08/31/2020.....	Various.....		3,465,249	3,435,000	32,909
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
02364W BG 9	America Movil SA de CV.....	D.....	07/31/2020.....	Various.....		5,286,621	4,360,000	55,115
03329L AY 7	Anchorage Credit Funding Ltd SERIES 2015.....	D.....	01/17/2020.....	GreensLedge Capital Markets.....		23,000,000	23,000,000	0
03330E AJ 3	Anchorage Credit Funding Ltd SERIES 2016.....	D.....	12/24/2020.....	GreensLedge Capital Markets.....		16,000,000	16,000,000	0
03330L AL 2	Anchorage Credit Funding Ltd SERIES 2018.....	D.....	10/09/2020.....	GreensLedge Capital Markets.....		15,500,000	15,500,000	0
03330P AJ 8	Anchorage Credit Funding Ltd SERIES 2018.....	D.....	09/17/2020.....	GreensLedge Capital Markets.....		12,000,000	12,000,000	0
03332A AC 4	Anchorage Credit Funding Ltd SERIES 2020.....	D.....	02/14/2020.....	GreensLedge Capital Markets.....		14,500,000	14,500,000	0
03332D AA 2	Anchorage Credit Funding Ltd SERIES 2020.....	D.....	09/04/2020.....	GreensLedge Capital Markets.....		20,000,000	20,000,000	0
034863 AY 6	ANGLO AMERICAN CAPITAL.....	D.....	09/08/2020.....	Goldman Sachs & Company.....		6,406,595	6,500,000	0
03512T AE 1	ANGLOGOLD HOLDINGS PLC.....	D.....	11/20/2020.....	ATHENE.....		1,062,200	1,000,000	5,521
03753L AG 1	Apex Credit CLO LLC SERIES 20172A CLASS.....	D.....	02/19/2020.....	Raymond James.....		989,000	1,000,000	7,539
03754W AN 1	Apex Credit CLO LLC SERIES 20161A CLASS.....	D.....	01/23/2020.....	Barclays Capital.....		7,583,833	7,587,627	0
03755H AC 7	Apex Credit CLO LLC SERIES 20181A CLASS.....	D.....	01/28/2020.....	Bank of America.....		1,931,550	1,975,000	494
03755H AE 3	Apex Credit CLO LLC SERIES 20181A CLASS.....	D.....	02/05/2020.....	Robert W. Baird & Co.....		1,774,260	1,800,000	1,553
03835V AH 9	APTIV PLC 5.400% 03/15/49.....	D.....	06/15/2020.....	Various.....		5,354,017	4,883,000	78,748
04365X AA 6	ASCOT GROUP LTD 4.250% 12/15/30.....	D.....	12/09/2020.....	Various.....		4,000,000	4,000,000	0
04941G AL 2	Atlas Senior Loan Fund LTD SERIES 20131A.....	D.....	03/25/2020.....	RBC Capital Markets.....		2,913,628	3,116,180	8,295
04943A AE 9	Atlas Senior Loan Fund LTD SERIES 20178A.....	D.....	12/10/2020.....	Deutsche Bank.....		6,988,100	7,000,000	23,864
05523R AE 7	BAE SYSTEMS PLC 3.000% 09/15/50.....	D.....	09/08/2020.....	Barclays Capital.....		6,897,590	7,000,000	0
055451 AV 0	BHP Billiton Finance 5.000% 09/30/43.....	D.....	10/28/2020.....	Various.....		4,521,082	3,326,000	32,563
05971K AF 6	BANCO SANTANDER SA 3.490% 05/28/30.....	D.....	05/20/2020.....	Bank of America.....		5,000,000	5,000,000	0
06738E AJ 4	BARCLAYS PLC 5.250% 08/17/45.....	D.....	01/07/2020.....	Various.....		2,925,132	2,400,000	49,044
06738E BP 9	BARCLAYS PLC 3.564% 09/23/35.....	D.....	09/16/2020.....	Barclays Capital.....		3,000,000	3,000,000	0
06849U AD 7	BARRICK PD AU FIN PTY LT.....	D.....	10/27/2020.....	Jefferies & Co.....		725,659	507,000	1,173
09659W 2K 9	BNP PARIBAS 3.052% 01/13/31.....	D.....	01/06/2020.....	BNP Paribas.....		2,000,000	2,000,000	0
10901A AJ 5	Brigade Debt Funding I LTD SERIES 20182A.....	D.....	10/30/2020.....	GreensLedge Capital Markets.....		14,950,000	14,950,000	0
10901U AJ 1	Brigade Debt Funding I, Ltd. SERIES 2018.....	D.....	10/22/2020.....	GreensLedge Capital Markets.....		15,000,000	15,000,000	0
12511A AE 4	CBAM CLO Management SERIES 202013A CLASS.....	D.....	11/24/2020.....	BNP Paribas.....		7,000,000	7,000,000	0
12563D AB 1	CK HUTCHISON INTL 19 II.....	D.....	10/21/2020.....	Various.....		7,913,622	7,200,000	30,544
12674T AA 4	C&W SENIOR FINANCING DAC.....	D.....	06/29/2020.....	MarketAxess.....		994,261	1,004,000	31,828

E13.12

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12674T AB 2	C&W SENIOR FINANCING DAC.....	D.....	06/25/2020.....	Various.....		3,588,918	3,500,000	52,135
143109 AN 6	Carlyle Global Market Strategi SERIES 20.....	D.....	12/18/2020.....	Citigroup Global.....		393,600	400,000	1,168
14315J AG 4	Carlyle Global Market Strateg SERIES 201.....	D.....	03/04/2020.....	Various.....		9,683,827	9,971,000	52,117
14316C AG 8	Carlyle Global Market Strateg SERIES 201.....	D.....	09/01/2020.....	Credit Suisse.....		4,907,500	5,000,000	13,021
149420 AE 1	Catskill Park CLO LTD SERIES 20171A CLAS.....	D.....	12/15/2020.....	RBC Capital Markets.....		2,100,000	2,100,000	6,491
191241 AF 5	COCA-COLA FEMSA SAB CV.....	D.....	09/28/2020.....	MarketAxess.....		1,376,740	1,000,000	18,083
191241 AH 1	COCA-COLA FEMSA SAB CV.....	D.....	01/08/2020.....	Citigroup Global.....		2,969,160	3,000,000	0
202712 BJ 3	COMMONWEALTH BANK AUST.....	D.....	12/09/2020.....	Goldman Sachs & Company.....		377,415	300,000	5,431
23636A AX 9	DANSKE BANK A/S 5.000% 01/12/23.....	D.....	06/24/2020.....	Tax Free Exchange.....		2,075,118	2,000,000	0
251566 AA 3	DEUTSCHE TELEKOM AG 3.625% 01/21/50.....	D.....	01/13/2020.....	JP Morgan.....		3,710,025	3,750,000	0
25156P AC 7	Deutsche Telekom Int Fin.....	D.....	01/14/2020.....	HSBC Securities.....		549,366	371,000	2,795
25243Y AV 1	Diageo Capital PLC 3.875% 04/29/43.....	D.....	10/21/2020.....	Wells Fargo.....		137,296	115,000	2,154
268317 AL 8	ELECTRICITE DE FRANCE SA.....	D.....	08/31/2020.....	Various.....		5,992,303	4,474,000	21,198
30259A AN 2	FDf Limited SERIES 20173A CLASS BR.....	D.....	11/24/2020.....	GreensLedge Capital Markets.....		9,590,000	9,590,000	0
344419 AC 0	FOMENTO ECONOMICO MEX 3.500% 01/16/50.....	D.....	12/21/2020.....	Various.....		12,162,645	11,500,000	92,750
34955Y AE 9	Fortress Credit BSL Limited SERIES 20181.....	D.....	02/07/2020.....	MIZUHO.....		4,975,000	5,000,000	9,437
35177P AL 1	France Telecom 9.000% 03/01/31.....	D.....	01/14/2020.....	HSBC Securities.....		1,560,060	1,000,000	33,750
358070 AB 6	FRESNILLO PLC 4.250% 10/02/50.....	D.....	11/24/2020.....	Seaport Group.....		8,412,650	8,000,000	43,799
38175U AQ 5	Golub Capital Partners CLO L SERIES 2018.....	D.....	09/04/2020.....	Wells Fargo.....		17,000,000	17,000,000	0
40049J AZ 0	Grupo Televisa SA ADR 6.625% 01/15/40.....	D.....	07/22/2020.....	Bank of America.....		5,407,800	4,000,000	6,625
40049J BA 4	Grupo Televisa SA ADR 5.000% 05/13/45.....	D.....	08/20/2020.....	Various.....		9,359,220	8,750,000	56,528
40049J BE 6	Grupo Televisa SA ADR 5.250% 05/24/49.....	D.....	09/15/2020.....	HSBC Securities.....		2,432,500	2,000,000	32,958
404280 AM 1	HSBC HOLDINGS PLC 6.100% 01/14/42.....	D.....	11/24/2020.....	JP Morgan.....		4,501,830	3,000,000	67,608
404280 AQ 2	HSBC HOLDINGS PLC 5.250% 03/14/44.....	D.....	07/02/2020.....	Goldman Sachs & Company.....		1,295,950	1,000,000	16,479
404280 CC 1	HSBC HOLDINGS PLC 3.973% 05/22/30.....	D.....	01/21/2020.....	Various.....		3,788,025	3,500,000	23,231
404280 CF 4	HSBC HOLDINGS PLC 4.950% 03/31/30.....	D.....	03/25/2020.....	HSBC Securities.....		2,496,875	2,500,000	0
404280 CK 3	HSBC HOLDINGS PLC 2.357% 08/18/31.....	D.....	08/11/2020.....	HSBC Securities.....		3,000,000	3,000,000	0
43474T AB 9	HOLCIM US FINANCE SARL.....	D.....	12/09/2020.....	Morgan Stanley DWD.....		4,531,440	3,128,000	43,010
43761A E* 3	HomeServe Series E 3.580% 08/20/30.....	D.....	07/23/2020.....	Direct-Private Placement.....		4,000,000	4,000,000	0
45687A AG 7	INGERSOLL-RAND GL HLD CO.....	C.....	09/24/2020.....	US Bancorp Piper Jaffrey.....		1,411,180	1,000,000	16,451
45687A AN 2	INGERSOLL-RAND GL HLD CO.....	C.....	10/15/2020.....	JP Morgan.....		711,416	586,000	4,060
478375 AN 8	JOHNSON CONTROLS INTL PL.....	D.....	06/23/2020.....	Morgan Stanley DWD.....		1,457,949	1,232,000	29,306
500472 AC 9	KONINKLIJKE PHILIPS NV.....	D.....	10/15/2020.....	Jefferies & Co.....		2,686,775	1,750,000	12,700
50188W AE 8	LCM Ltd Partnership SERIES 20A CLASS AR.....	D.....	03/20/2020.....	GreensLedge Capital Markets.....		4,475,000	5,000,000	25,017
55283L AC 9	MAPS LTD SERIES 20191A CLASS C.....	D.....	11/15/2020.....	Interest Capitalization.....		8,491	8,491	0
55818X AY 9	Madison Park Funding Ltd SERIES 201516A.....	D.....	12/14/2020.....	Morgan Stanley DWD.....		250,000	250,000	839
55818Y BE 0	Madison Park Funding Ltd SERIES 201517A.....	D.....	12/18/2020.....	Citigroup Global.....		497,000	500,000	1,687
55820R AC 6	Madison Park Funding Ltd SERIES 201725A.....	D.....	12/17/2020.....	Bank of America.....		500,000	500,000	1,528
56578H AE 6	Marathon CLO LTD SERIES 20192A CLASS A2A.....	D.....	12/16/2020.....	Various.....		15,445,025	15,350,000	92,422
59801M AE 8	MidOcean Credit CLO SERIES 20188A CLASS.....	D.....	02/21/2020.....	Morgan Stanley DWD.....		9,195,325	9,250,000	3,832
62854A AP 9	MYLAN NV 5.250% 06/15/46.....	D.....	07/24/2020.....	Jefferies & Co.....		3,934,200	3,000,000	18,812
632525 AS 0	NATIONAL AUSTRALIA BANK.....	D.....	07/23/2020.....	ATHENE.....		445,184	400,000	7,648
63859W AF 6	NATIONWIDE BLDG SOCIETY.....	D.....	09/21/2020.....	Various.....		8,353,180	8,300,000	142,060
639057 AB 4	NATWEST GROUP PLC 3.032% 11/28/35.....	D.....	08/25/2020.....	Morgan Stanley DWD.....		4,000,000	4,000,000	0
654744 AD 3	NISSAN MOTOR CO 4.810% 09/17/30.....	D.....	09/11/2020.....	Various.....		6,405,796	6,400,000	0
66858C AE 7	Northwoods Capital Ltd SERIES 201812BA C.....	D.....	04/06/2020.....	Robert W. Baird & Co.....		4,084,300	4,700,000	7,779

E13.13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
670859 AG 2	OCP CLO Ltd SERIES 202020A CLASS B2	D	10/27/2020	Natixis		3,000,000	3,000,000	0
682337 AE 0	One Eleven Funding Ltd SERIES 20193A CLA	D	12/02/2020	Citigroup Global		10,100,000	10,000,000	72,500
69356A AG 7	PPM Clo, Ltd. SERIES 20204A CLASS (CMBS)	D	10/09/2020	ATHENE		500,000	500,000	0
69356A AJ 1	PPM Clo, Ltd. SERIES 20204A CLASS D	D	10/09/2020	ATHENE		500,000	500,000	0
714264 AK 4	PERNOD-RICARD SA 5.500% 01/15/42	D	04/07/2020	RBC Capital Markets		1,283,744	1,100,000	14,117
714295 AA 0	PERRIGO FINANCE PLC 4.900% 12/15/44	D	08/14/2020	JP Morgan		10,325,118	9,250,000	75,065
74980F AL 9	RR Ltd SERIES 20208A CLASS B	D	02/18/2020	ATHENE		1,000,000	1,000,000	0
75735G AA 6	REDE D'OR FINANCE SARL	D	01/15/2020	ATHENE		1,000,000	1,000,000	0
77588E AA 5	Romark Credit Funding I Ltd SERIES 20201	D	01/30/2020	GreensLedge Capital Markets		7,000,000	7,000,000	0
77588E AG 2	Romark Credit Funding I Ltd SERIES 20201	D	05/14/2020	GreensLedge Capital Markets		7,840,000	8,000,000	50,380
78081B AE 3	ROYALTY PHARMA PLC 3.300% 09/02/40	D	08/26/2020	Various		8,182,290	8,500,000	0
78081B AF 0	ROYALTY PHARMA PLC 3.550% 09/02/50	D	10/20/2020	Various		19,050,944	19,725,000	9,861
78410B AJ 4	Symphony Credit Opportunities SERIES 201	D	04/07/2020	Raymond James		10,124,679	10,574,077	74,537
80622G AE 4	SCENTRE MGMT LTD/RE1 LTD	D	05/19/2020	Citigroup Global		4,988,750	5,000,000	0
822582 CH 3	SHELL INTERNATIONAL FIN	C	09/10/2020	ATHENE		1,074,340	1,000,000	14,354
83367T BT 5	Societe Generale 5.625% 11/24/45	D	07/20/2020	Various		17,037,515	13,419,000	86,158
853254 AN 0	STANDARD CHARTERED PLC	D	07/13/2020	Various		20,684,590	16,900,000	238,687
853254 BU 3	STANDARD CHARTERED PLC	D	11/10/2020	Goldman Sachs & Company		650,000	650,000	0
87089N AA 8	SWISS RE FINANCE LUX 5.000% 04/02/49	D	01/28/2020	Citigroup Global		3,423,750	3,000,000	49,167
87938W AX 1	Telefonica Emisiones Sau	D	01/28/2020	Various		3,476,983	2,750,000	60,988
881575 AC 8	Tesco PLC 6.150% 11/15/37	D	09/23/2020	Greenwich Capital		23,192,925	17,850,000	337,063
88390A AT 7	Wind River CLO Ltd SERIES 20142A CLASS A	D	03/19/2020	Robert W. Baird & Co		4,250,000	5,000,000	28,062
89153V AW 9	TOTAL CAPITAL INTL SA 3.386% 06/29/60	D	06/24/2020	Morgan Stanley DWD		4,500,000	4,500,000	0
89400P AK 9	TRANSURBAN FINANCE CO 2.450% 03/16/31	D	09/09/2020	Citigroup Global		4,996,800	5,000,000	0
904678 AS 8	UNICREDIT SPA 5.459% 06/30/35	D	06/23/2020	Citigroup Global		3,500,000	3,500,000	0
91911T AK 9	VALE OVERSEAS LIMITED 6.875% 11/10/39	D	06/05/2020	JP Morgan		2,540,000	2,000,000	11,076
92325Q AQ 0	Venture CDO Ltd SERIES 201832A CLASS B	D	12/18/2020	Citigroup Global		1,488,000	1,500,000	4,981
92329F AP 2	Venture CDO Ltd SERIES 201418A CLASS AR	D	03/18/2020	JP Morgan		4,600,000	5,000,000	27,546
92329F AR 8	Venture CDO Ltd SERIES 201418A CLASS BR	D	03/03/2020	BNP Paribas		4,925,000	5,000,000	26,109
92330Y AE 3	Venture CDO Ltd SERIES 201833A CLASS A2	D	03/12/2020	JP Morgan		5,535,000	6,000,000	34,071
92769V AJ 8	VIRGIN MEDIA FINANCE PLC	D	06/17/2020	Various		1,984,890	2,000,000	1,111
92769X AP 0	VIRGIN MEDIA SECURED FIN	D	09/03/2020	Various		4,943,470	4,750,000	80,170
92858R AA 8	VMED O2 UK FINANCING I	D	09/15/2020	Bank of America		7,035,000	7,000,000	0
92936M AE 7	WPP FINANCE 2010 5.625% 11/15/43	D	12/11/2020	Various		11,178,539	9,441,000	44,186
961214 EQ 2	Westpac Bkg Corp 2.963% 11/16/40	D	11/17/2020	Various		6,165,150	6,000,000	988
G4938# AA 6	IRES RESIDENTIAL 3.440% 03/10/27	D	02/12/2020	ATHENE		1,000,000	1,000,000	0
G6363# AP 2	NAC Aviation 29 DAC Series C	D	08/22/2020	Direct-Private Placement		161,250	161,250	0
G6363# AQ 0	NAC Aviation 29 DAC Series D	D	08/22/2020	Direct-Private Placement		83,750	83,750	0
G6363# AT 4	NAC Aviation 29 DAC Series G	D	09/14/2020	Direct-Private Placement		267,200	267,200	0
G6363# AW 7	NAC Aviation 29 DAC Series J	D	08/27/2020	Direct-Private Placement		8,709,100	8,709,100	0
G8038# AR 9	Serco Group Series D 3.970% 10/08/32	D	10/08/2020	Direct-Private Placement		8,000,000	8,000,000	0
G8090* AC 1	First Omega Series C 3.830% 03/01/35	D	01/31/2020	ATHENE		1,000,000	1,000,000	0
Q8562* AG 0	SONIC HEALTHCARE 3.110% 01/15/32	D	01/15/2020	Direct-Private Placement		5,000,000	5,000,000	0
Q8562* AH 8	SONIC HEALTHCARE 3.210% 01/15/35	D	01/15/2020	Direct-Private Placement		10,000,000	10,000,000	0
X5151* AJ 9	LANDSVIRKJUN 2.790% 11/18/29	D	11/18/2020	Direct-Private Placement		1,000,000	1,000,000	0
3899999	Total - Bonds - Industrial and Miscellaneous					2,780,713,978	2,549,115,493	17,457,792

E13.14

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - Unaffiliated Bank Loans								
40976#	AA 0 Hancock T/L 1L 5.488% 03/31/25		12/31/2020	Direct-Private Placement		1,454,545	1,454,545	0
00177@	AD 7 AMCP T/L 1L 6.488% 10/05/26		12/29/2020	Direct-Private Placement		2,500,000	2,500,000	0
00018K	AD 7 A&R Logistics Term 2 1L		01/01/2020	Tax Free Exchange		40,613	40,885	0
03967Y	AB 6 Gannett Holdings LLC term loan Arctic Ho		01/01/2020	Tax Free Exchange		568,836	598,404	0
05456#	AA 2 Avtex 5.750% 02/08/24		01/01/2020	Tax Free Exchange		2,181,929	2,191,063	0
05456#	AC 8 Avtex 5.750% 02/08/24		01/01/2020	Tax Free Exchange		325,168	326,529	0
07385@	AB 4 BearCom 6.500% 07/05/24		07/01/2020	Tax Free Exchange		2,218,763	2,234,213	1
07385@	AC 2 BearCom 6.500% 07/05/24		07/01/2020	Tax Free Exchange		290,292	292,313	0
07385@	AF 5 BearCom 4.738% 07/05/24		07/01/2020	Tax Free Exchange		303,019	305,129	0
09071#	AA 9 BioCare 6.750% 08/25/23		01/01/2020	Tax Free Exchange		1,606,138	1,610,034	0
09071#	AC 5 BioCare 5.488% 08/25/23		01/01/2020	Tax Free Exchange		775,101	776,828	0
09354@	AA 9 Blink Fitness 4.988% 11/08/24		01/01/2020	Tax Free Exchange		1,408,951	1,422,548	0
09354@	AB 7 Blink Fitness 4.988% 11/08/24		09/30/2020	Direct-Private Placement		506,916	506,916	0
09354@	AD 3 Blink Fitness 5.716% 11/08/24		09/30/2020	Direct-Private Placement		653,404	653,404	0
10153K	AD 1 Boulder 4.734% 12/29/25		04/06/2020	Direct-Private Placement		45,749	45,749	0
11244@	AA 9 Brook & Whittle 5.456% 10/17/24		01/01/2020	Tax Free Exchange		1,347,119	1,366,792	0
11244@	AB 7 Brook & Whittle 5.456% 10/17/24		01/01/2020	Tax Free Exchange		377,515	383,028	0
12695#	AA 9 Chesapeake Urolo CUA Opco		12/31/2019	Direct-Private Placement		16,899	16,899	0
12695#	AB 7 Chesapeake Urolo CUA Opco		01/01/2020	Tax Free Exchange		196,338	198,445	0
12702#	AA 0 Bakemark 5.394% 08/14/23		01/01/2020	Tax Free Exchange		1,942,315	1,978,516	0
20007*	AB 7 Comar 5.394% 06/18/24		01/21/2020	Direct-Private Placement		495,064	495,064	0
21775P	AC 7 CORA 4.725% 05/02/24		01/01/2020	Tax Free Exchange		245,928	247,598	0
27787#	AA 6 EasyPak 5.974% 11/09/23		10/13/2020	Direct-Private Placement		2,582	2,582	0
27787#	AC 2 EasyPak 5.974% 11/09/23		10/13/2020	Direct-Private Placement		2,707	2,707	0
27787#	AC 2 EasyPak 5.974% 11/09/23		01/01/2020	Tax Free Exchange		1,088,423	1,098,847	0
27787#	AD 0 EasyPak 5.974% 11/09/23		10/13/2020	Direct-Private Placement		634	634	0
27787#	AD 0 EasyPak 5.974% 11/09/23		01/01/2020	Tax Free Exchange		255,049	257,491	0
34955*	AA 2 Fortis 4.644% 12/15/23		01/01/2020	Tax Free Exchange		763,359	767,008	0
34955*	AB 0 Fortis 4.644% 12/15/23		01/01/2020	Tax Free Exchange		280,047	281,385	0
34955*	AE 4 Fortis 4.644% 12/15/23		01/01/2020	Tax Free Exchange		663,928	667,102	0
41781@	AB 3 Harvey Tool 4.988% 10/11/24		12/01/2020	Direct-Private Placement		22,979	22,979	0
41781@	AB 3 Harvey Tool 4.988% 10/11/24		01/01/2020	Tax Free Exchange		316,561	316,706	0
44903*	AB 2 Hygiena 7.988% 08/28/23		01/01/2020	Tax Free Exchange		426,451	433,877	0
44903*	AD 8 Hygiena 7.988% 08/28/23		01/01/2020	Tax Free Exchange		25,358	25,800	0
44903*	AF 3 Hygiena 7.988% 08/28/23		01/01/2020	Tax Free Exchange		301,895	307,152	0
45249@	AB 0 ImageFirst 4.234% 10/27/25		01/29/2020	Direct-Private Placement		353,158	353,158	0
45249@	AB 0 ImageFirst 4.234% 10/27/25		01/01/2020	Tax Free Exchange		2,139,076	2,153,034	0
45249@	AE 4 ImageFirst 4.234% 10/27/25		03/16/2020	Direct-Private Placement		441,147	441,147	0
53633G	AD 0 LES Liquid Environmental		01/01/2020	Tax Free Exchange		170,253	176,564	0
58154@	AC 4 McKenzie Sports 3.988% 09/18/23		10/09/2019	Direct		1,725,589	1,730,785	0
58154@	AD 2 McKenzie Sports 7.688% 09/18/23		10/09/2019	Direct		665,048	667,433	0
60255W	A* 6 Mindbody 7.264% 02/14/25		12/24/2020	Direct-Private Placement		24,452	24,452	0
61033#	AA 7 MONROE Capital Private Feeder Senior Sec		06/23/2020	Direct-Private Placement		6,075,000	6,075,000	0
61033#	AB 5 MONROE Capital Private Feeder Junior Sec		06/23/2020	Direct-Private Placement		675,000	675,000	0
61033*	AA 1 MONROE Capital Private Feeder Senior Sec		06/23/2020	Direct-Private Placement		6,075,000	6,075,000	0

E13.15

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
61033* AB 9	MONROE Capital Private Feeder Junior Sec.....		06/23/2020.....	Direct-Private Placement.....		675,000	675,000	0
61033@ AA 9	MONROE Capital Private Feeder Senior Sec.....		06/23/2020.....	Direct-Private Placement.....		6,075,000	6,075,000	0
61033@ AB 7	MONROE Capital Private Feeder Junior Sec.....		06/23/2020.....	Direct-Private Placement.....		675,000	675,000	0
61034* AA 0	MONROE Capital Private Feeder Senior Sec.....		06/23/2020.....	Direct-Private Placement.....		6,075,000	6,075,000	0
61034* AB 8	MONROE Capital Private Feeder Junior Sec.....		06/23/2020.....	Direct-Private Placement.....		675,000	675,000	0
66706* AA 6	Northstar Mezzanine VII Feeder Sr Unsecu.....		11/05/2020.....	Direct-Private Placement.....		7,605,951	7,605,951	0
70559@ AA 4	Prometheus Pegasus Global.....		01/01/2020.....	Tax Free Exchange.....		624,289	627,319	0
70559@ AB 2	Prometheus Pegasus Global.....		06/23/2020.....	Direct-Private Placement.....		182,381	182,381	0
73116* AB 4	ISN Polk 5.394% 12/20/23.....		12/01/2020.....	Direct-Private Placement.....		61,454	61,454	0
73116* AC 2	ISN Polk-Hoffman 5.394% 12/20/23.....		12/01/2020.....	Direct-Private Placement.....		4,357	4,357	0
73116* AC 2	ISN Polk-Hoffman 5.394% 12/20/23.....		01/01/2020.....	Tax Free Exchange.....		161,124	164,367	0
73937# AC 5	Empire Auto 6.226% 09/05/24.....		01/01/2020.....	Tax Free Exchange.....		432,517	434,203	0
74741* AA 7	Q-Centrix 4.738% 05/30/25.....		01/01/2020.....	Tax Free Exchange.....		2,103,806	2,132,911	0
74741* AB 5	Q-Centrix 4.738% 05/30/25.....		03/26/2020.....	Direct-Private Placement.....		83,695	83,695	0
74741* AB 5	Q-Centrix 4.738% 05/30/25.....		01/01/2020.....	Tax Free Exchange.....		71,572	71,559	0
74753H AC 0	Qualitor 5.975% 10/19/22.....		01/01/2020.....	Tax Free Exchange.....		1,984,520	1,989,254	0
75975# AC 3	Reladyne 2L 5.234% 07/22/22.....		01/01/2020.....	Tax Free Exchange.....		669,884	670,726	0
75975# AM 1	Reladyne 2L 5.234% 07/22/22.....		01/01/2020.....	Tax Free Exchange.....		71,405	71,495	0
75975# AN 9	Reladyne 2L 5.234% 07/22/22.....		01/01/2020.....	Tax Free Exchange.....		34,640	34,683	0
75975# AQ 2	Reladyne 2L 5.234% 07/22/22.....		01/01/2020.....	Tax Free Exchange.....		33,320	33,362	0
75975# AR 0	Reladyne 2L 5.234% 07/22/22.....		08/21/2020.....	Direct-Private Placement.....		40,219	40,219	0
75975# AS 8	Reladyne 2L 5.234% 07/22/22.....		01/01/2020.....	Tax Free Exchange.....		15,188	15,207	0
75975# AT 6	Reladyne 2L 5.234% 07/22/22.....		01/01/2020.....	Tax Free Exchange.....		59,962	60,037	0
75975# AU 3	Reladyne 2L 9.738% 01/23/23.....		01/01/2020.....	Tax Free Exchange.....		30,198	30,421	0
81729U AB 9	Sentry 6.986% 05/08/21.....		10/09/2019.....	Direct.....		2,662,128	2,682,181	0
87297* AA 7	TLE 6.238% 06/28/24.....		03/20/2020.....	Direct-Private Placement.....		270,663	270,663	0
87297* AB 5	TLE 5.738% 06/28/24.....		07/01/2020.....	Tax Free Exchange.....		371,450	373,529	44
87298@ AA 4	Entertainment Pa TPG VIII.....		01/01/2020.....	Tax Free Exchange.....		2,860,680	2,880,140	0
87758# AA 5	Taymax 2.738% 07/31/25.....		06/29/2020.....	Direct-Private Placement.....		40,920	40,920	0
87758# AA 5	Taymax 2.738% 07/31/25.....		01/01/2020.....	Tax Free Exchange.....		2,132,676	2,148,215	0
87758* AB 7	Taymax 2.738% 07/31/25.....		06/29/2020.....	Direct-Private Placement.....		98,056	98,056	0
87758* AB 7	Taymax 2.738% 07/31/25.....		01/01/2020.....	Tax Free Exchange.....		47,332	47,677	0
87758@ AA 7	Taymax 2.738% 07/31/25.....		06/29/2020.....	Direct-Private Placement.....		7,962	7,962	0
87758@ AA 7	Taymax 2.738% 07/31/25.....		01/01/2020.....	Tax Free Exchange.....		414,950	417,973	0
87758@ AD 1	Taymax 2.738% 07/31/25.....		06/29/2020.....	Direct-Private Placement.....		5,289	5,289	0
89213* AA 4	TownePark Towne Holdings.....		10/30/2020.....	Direct-Private Placement.....		24,162	24,162	0
89989# AD 6	Turbo Buyer Inc Portfolio Group.....		06/30/2020.....	Direct-Private Placement.....		1,000,000	1,000,000	0
91141# AA 3	United Scope 4.644% 12/01/23.....		01/01/2020.....	Tax Free Exchange.....		1,541,489	1,564,779	0
91830@ AD 5	VLS 6.148% 10/17/23.....		01/01/2020.....	Tax Free Exchange.....		1,445,290	1,465,086	0
91830@ AF 0	VLS 6.148% 10/17/23.....		01/01/2020.....	Tax Free Exchange.....		294,371	298,403	0
91830@ AG 8	VLS 6.148% 10/17/23.....		01/01/2020.....	Tax Free Exchange.....		362,400	367,364	0
91835# AA 4	Vital Records VRC Companies.....		12/31/2019.....	Direct-Private Placement.....		27,772	27,772	0
91835# AA 4	Vital Records VRC Companies.....		02/28/2020.....	Tax Free Exchange.....		400,809	401,150	0
92840@ AA 7	VistaPharm 6.225% 04/29/22.....		01/01/2020.....	Tax Free Exchange.....		1,564,622	1,573,970	0
BL3492 92 5	Calpine Corp 0.158% 12/16/27.....		12/02/2020.....	ATHENE.....		303,888	306,958	20
C3935* AA 9	Giraffe US\$ 5.238% 12/07/24.....		10/09/2019.....	Direct-Private Placement.....		(2,868,340)	(2,897,314)	0

E13.16

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
C3935* AA 9	Giraffe CDN 6.000% 12/06/24		10/09/2019	Direct-Private Placement		2,839,440	2,868,122	0
8299999	Total - Bonds - Unaffiliated Bank Loans					86,287,789	86,662,403	65
8399997	Total - Bonds - Part 3					2,905,389,744	2,673,538,484	17,521,557
8399998	Total - Bonds - Summary Item from Part 5					65,918,515	62,644,844	412,603
8399999	Total - Bonds					2,971,308,259	2,736,183,328	17,934,160
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred								
486606 2@ 4	Kayne Anderson MLP Investment		12/01/2020	Tax Free Exchange	40,000,000	1,000,000	0.00	0
8599999	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					1,000,000	XXX	0
8999997	Total - Preferred Stocks - Part 3					1,000,000	XXX	0
8999998	Total - Preferred Stocks - Summary Item from Part 5					1,000,000	XXX	0
8999999	Total - Preferred Stocks					2,000,000	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
165167 74 3	Chesapeake Energy Corp		11/12/2019	Direct-Private Placement	350,000	56,539	XXX	0
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					56,539	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
31338\$ 11 2	FHLB - Dallas Class B		12/31/2020	Various	26,750,000	2,675,000	XXX	0
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					2,675,000	XXX	0
Common Stocks - Mutual Funds								
89154Q 23 2	Touchstone Funds Small Company Fund R6		12/10/2020	Direct-Private Placement	178,550	998	XXX	0
89154Q 27 3	Touchstone Funds Large Cap Focused Fund		12/29/2020	Direct-Private Placement	1,443,000	70,666	XXX	0
9499999	Total - Common Stocks - Mutual Funds					71,664	XXX	0
9799997	Total - Common Stocks - Part 3					2,803,203	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5					2,099,437	XXX	0
9799999	Total - Common Stocks					4,902,640	XXX	0
9899999	Total - Preferred and Common Stocks					6,902,640	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks					2,978,210,899	XXX	17,934,160

E13.17

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	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
Bonds - U.S. Government																				
3620AS	W5 4		12/01/2020	Paydown		1,526,601	1,526,601	1,601,738	1,591,809	0	(65,208)	0	(65,208)	0	1,526,601	0	0	0	32,944	09/15/2041
36225A	PD 6		12/01/2020	Paydown		3,020	3,020	3,098	3,044	0	(24)	0	(24)	0	3,020	0	0	0	129	08/15/2026
36225A	UH 1		12/01/2020	Paydown		4,822	4,822	4,869	4,845	0	(23)	0	(23)	0	4,822	0	0	0	172	06/15/2027
36230K	L4 1		12/01/2020	Paydown		2,227,380	2,227,380	2,329,004	2,319,771	0	(92,391)	0	(92,391)	0	2,227,380	0	0	0	51,083	10/15/2040
38373A	EF 9		12/01/2020	Paydown		1,566,538	1,566,538	1,515,381	1,542,399	0	24,139	0	24,139	0	1,566,538	0	0	0	41,688	08/20/2039
38373M	4Z 0		12/01/2020	Paydown		0	0	4,911	4,503	0	(4,503)	0	(4,503)	0	0	0	0	0	401	10/16/2048
38374U	N7 2		12/01/2020	Paydown		1,085,342	1,085,342	1,036,501	1,063,281	0	22,061	0	22,061	0	1,085,342	0	0	0	28,910	06/20/2039
38374U	S2 8		12/01/2020	Paydown		2,979,385	2,979,385	2,837,864	2,916,034	0	63,351	0	63,351	0	2,979,385	0	0	0	79,604	06/20/2039
38374V	AY 5		12/01/2020	Paydown		6,462,573	6,462,573	6,365,634	6,416,788	0	45,785	0	45,785	0	6,462,573	0	0	0	170,066	06/20/2039
38374V	HM 4		06/01/2020	Paydown		1,936,784	1,936,784	1,964,625	1,936,784	0	0	0	0	0	1,936,784	0	0	0	25,911	06/20/2038
38374V	WK 1		01/01/2020	Paydown		42,436	42,436	42,993	42,436	0	0	0	0	0	42,436	0	0	0	177	06/20/2038
38376C	XK 0		12/01/2020	Paydown		3,201,666	3,201,666	3,137,633	3,169,747	0	31,919	0	31,919	0	3,201,666	0	0	0	98,540	09/20/2039
38376E	J2 2		12/01/2020	Paydown		3,307,663	3,307,663	3,150,549	3,269,086	0	38,576	0	38,576	0	3,307,663	0	0	0	69,127	11/16/2024
38376F	FD 9		12/01/2020	Paydown		1,252,074	1,252,074	1,209,817	1,232,844	0	19,231	0	19,231	0	1,252,074	0	0	0	33,275	08/20/2039
38376G	GN 4		12/01/2020	Paydown		0	0	13,857	12,279	0	(12,279)	0	(12,279)	0	0	0	0	0	1,190	12/16/2043
38376J	DY 7		12/01/2020	Paydown		3,797,162	3,797,162	3,708,759	3,757,267	0	39,895	0	39,895	0	3,797,162	0	0	0	99,045	10/20/2038
38376J	SZ 8		12/01/2020	Paydown		3,877,296	3,877,296	3,911,223	3,886,202	0	(8,906)	0	(8,906)	0	3,877,296	0	0	0	115,652	11/20/2039
38376K	WB 3		12/01/2020	Paydown		7,127,354	7,127,354	6,972,557	7,052,425	0	74,929	0	74,929	0	7,127,354	0	0	0	205,462	07/20/2039
38376P	4N 7		12/01/2020	Paydown		2,507,182	2,507,182	2,493,016	2,497,679	0	9,502	0	9,502	0	2,507,182	0	0	0	67,062	12/20/2039
38377E	HD 9		12/01/2020	Paydown		5,476,217	5,476,217	5,517,289	5,468,169	0	8,048	0	8,048	0	5,476,217	0	0	0	145,156	04/20/2039
38377Y	W4 8		12/20/2020	Paydown		0	0	188,459	165,718	0	(165,718)	0	(165,718)	0	0	0	0	0	24,180	10/20/2041
912828	5G 1		10/31/2020	Maturity		10,000,000	10,000,000	10,061,719	10,028,496	0	(28,496)	0	(28,496)	0	10,000,000	0	0	0	287,500	10/31/2020
912828	5S 5		12/31/2020	Maturity		125,000	125,000	124,829	124,908	0	92	0	92	0	125,000	0	0	0	3,134	12/31/2020
912828	M9 8		11/30/2020	Maturity		340,000	340,000	332,138	336,781	0	3,219	0	3,219	0	340,000	0	0	0	5,525	11/30/2020
912828	NT 3		08/15/2020	Maturity		210,000	210,000	218,882	211,328	0	(1,328)	0	(1,328)	0	210,000	0	0	0	5,513	08/15/2020
0599999	Total - Bonds - U.S. Government					59,056,495	59,056,495	58,747,345	59,054,623	0	1,871	0	1,871	0	59,056,495	0	0	0	1,591,356	XXX
Bonds - All Other Government																				
000000	00 0		05/05/2020	A	05/05/2020	Blackrock EM Sovereign Fund		5,918,040	5,811,000	5,381,510	5,437,377	0	11,836	0	5,449,212	0	468,827	468,827	177,385	07/19/2027
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		1,010,367	1,576,000	1,539,944	1,552,580	0	3,159	0	1,555,739	0	(545,373)	(545,373)	67,629	01/18/2022
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		2,127,567	2,110,000	2,107,308	2,108,149	0	243	0	2,108,392	0	19,176	19,176	56,089	02/08/2022
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		3,602,532	3,565,000	3,626,029	3,602,728	0	(4,985)	0	3,597,743	0	4,789	4,789	116,424	02/08/2022
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		4,232,606	4,144,000	4,073,226	4,100,386	0	5,555	0	4,105,941	0	126,665	126,665	75,092	03/18/2022
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		1,499,475	1,448,000	1,451,815	1,450,270	0	(268)	0	1,450,003	0	49,472	49,472	23,392	05/17/2022
000000	00 0		05/05/2020	D	05/05/2020	Various		2,761,465	3,083,000	2,786,283	2,861,294	0	19,162	0	2,880,456	0	(118,991)	(118,991)	93,950	01/26/2023
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		3,488,353	3,565,000	3,448,010	3,482,309	0	7,393	0	3,489,702	0	(1,349)	(1,349)	89,007	01/31/2023
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		1,186,267	1,200,000	1,186,620	1,190,789	0	764	0	1,191,553	0	(5,286)	(5,286)	33,504	03/13/2023
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		4,934,284	4,904,000	4,856,039	4,868,509	0	2,816	0	4,871,325	0	62,959	62,959	85,160	05/20/2023
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		900,771	2,921,000	2,756,658	2,798,788	0	9,060	0	2,807,848	0	(1,907,077)	(1,907,077)	42,956	06/02/2023
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		4,110,530	3,800,000	3,917,166	3,885,372	0	(6,208)	0	3,879,163	0	231,367	231,367	108,090	09/16/2023
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		2,257,587	2,270,000	2,243,628	2,250,195	0	1,217	0	2,251,413	0	6,174	6,174	61,915	03/18/2024
000000	00 0		05/05/2020	D	05/05/2020	Blackrock EM Sovereign Fund		1,424,191	4,209,000	3,830,223	3,902,668	0	18,291	0	3,920,959	0	(2,496,768)	(2,496,768)	18,375	06/20/2024

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	Contractual Maturity Date
000000 00 0	REPUBLIC OF KAZAKHSTAN.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		2,362,604	2,270,000	2,270,889	2,270,784	0	(43)	0	(43)	0	2,270,741	0	91,863	91,863	44,157	10/14/2024.
000000 00 0	PETRONAS CAPITAL LTD 3.500% 03/18/25.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		3,877,956	3,752,000	3,628,506	3,628,458	0	4,960	0	4,960	0	3,657,418	0	220,538	220,538	75,610	03/18/2025.
000000 00 0	COSTA RICA GOVERNMENT 4.375% 04/30/25.....	D	05/05/2020.	Various.....		1,681,441	2,038,000	1,802,242	1,840,474	0	8,999	0	8,999	0	1,849,473	0	(168,031)	(168,031)	41,282	04/30/2025.
000000 00 0	CORP FINANCIERA DE DESAR.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		3,596,383	3,565,000	3,571,968	3,570,627	0	(262)	0	(262)	0	3,570,365	0	26,017	26,017	127,243	07/15/2025.
000000 00 0	CODELCO INC 4.500% 09/16/25.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		1,524,362	1,448,000	1,462,964	1,460,087	0	(547)	0	(547)	0	1,459,540	0	64,822	64,822	38,032	09/16/2025.
000000 00 0	DOMINICAN REPUBLIC 6.875% 01/29/26.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		4,283,881	4,370,000	4,651,725	4,605,315	0	(9,454)	0	(9,454)	0	4,595,861	0	(311,981)	(311,981)	214,407	01/29/2026.
000000 00 0	SOUTHERN GAS CORRIDOR 6.875% 03/24/26.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		1,055,866	1,015,000	1,086,986	1,074,925	0	(2,334)	0	(2,334)	0	1,072,591	0	(16,725)	(16,725)	39,103	03/24/2026.
000000 00 0	STATE OF QATAR 3.250% 06/02/26.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		3,519,261	3,400,000	3,408,500	3,407,842	0	(318)	0	(318)	0	3,407,524	0	111,737	111,737	40,961	06/02/2026.
000000 00 0	OMAN GOV INTERNTL BOND.....	D	03/09/2020.	Blackrock EM Sovereign Fund.....		7,732,455	8,384,000	7,779,113	7,868,114	0	12,738	0	12,738	0	7,880,851	0	(148,396)	(148,396)	95,135	06/15/2026.
000000 00 0	EXPORT-IMPORT BK INDIA.....	D	05/05/2020.	Various.....		769,265	825,000	750,690	762,388	0	2,205	0	2,205	0	764,594	0	4,671	4,671	18,881	08/05/2026.
000000 00 0	EMPRESA NACIONAL DEL PET.....	D	05/05/2020.	Various.....		2,587,983	2,728,000	2,553,966	2,580,382	0	5,544	0	5,544	0	2,585,926	0	2,057	2,057	71,122	08/05/2026.
000000 00 0	SINOPEC GRP OVERSEAS DEV.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		2,373,819	2,316,000	2,067,167	2,103,250	0	7,828	0	7,828	0	2,111,078	0	262,741	262,741	34,637	09/29/2026.
000000 00 0	Republic of Indonesia 4.350% 01/08/27.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		5,536,990	5,270,000	5,195,415	5,205,467	0	2,277	0	2,277	0	5,207,744	0	329,246	329,246	176,703	01/08/2027.
000000 00 0	CHINA DEVELOPMENT BANK.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		4,737,302	4,370,000	4,157,799	4,189,391	0	6,504	0	6,504	0	4,195,895	0	541,407	541,407	107,569	01/24/2027.
000000 00 0	DOMINICAN REPUBLIC 5.950% 01/25/27.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		2,803,248	3,024,000	3,031,721	3,030,593	0	(224)	0	(224)	0	3,030,368	0	(227,120)	(227,120)	130,088	01/25/2027.
000000 00 0	ARAB REPUBLIC OF EGYPT.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		3,122,986	3,252,000	3,289,074	3,283,616	0	(927)	0	(927)	0	3,282,689	0	(159,703)	(159,703)	169,901	01/31/2027.
000000 00 0	KAZMUNAYGAS NATIONAL CO.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		3,328,163	3,437,000	3,364,819	3,374,802	0	2,037	0	2,037	0	3,376,839	0	(48,676)	(48,676)	80,022	04/19/2027.
000000 00 0	STATE GRID OVERSEAS INV.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		1,691,353	1,557,000	1,469,434	1,481,981	0	2,559	0	2,559	0	1,484,540	0	206,812	206,812	24,615	05/04/2027.
000000 00 0	PERUSAHAAN LISTRIK NEGAR.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		3,283,304	3,361,000	3,047,721	3,081,676	0	8,806	0	8,806	0	3,090,482	0	192,822	192,822	57,251	05/15/2027.
000000 00 0	CODELCO INC 3.625% 08/01/27.....	D	05/05/2020.	Various.....		3,558,410	3,565,000	3,360,083	3,387,290	0	5,748	0	5,748	0	3,393,038	0	165,372	165,372	91,363	08/01/2027.
000000 00 0	KAZTRANS GAS JSC 4.375% 09/26/27.....	D	05/04/2020.	Various.....		1,337,995	1,448,000	1,356,070	1,368,172	0	2,465	0	2,465	0	1,370,636	0	(32,641)	(32,641)	35,336	09/26/2027.
000000 00 0	EXPORT-IMPORT BANK CHINA.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		3,842,241	3,565,000	3,292,548	3,327,442	0	7,451	0	7,451	0	3,334,893	0	507,349	507,349	44,585	11/28/2027.
000000 00 0	REPUBLIC OF KENYA 7.250% 02/28/28.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		912,783	1,000,000	971,350	974,362	0	676	0	676	0	975,038	0	(62,255)	(62,255)	46,224	02/28/2028.
000000 00 0	SAUDI INTERNATIONAL BOND.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		6,270,962	6,094,000	5,849,266	5,878,456	0	6,361	0	6,361	0	5,884,817	0	386,146	386,146	135,789	03/04/2028.
000000 00 0	STATE OF QATAR 4.500% 04/23/28.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		4,180,044	3,752,000	3,763,393	3,762,782	0	(319)	0	(319)	0	3,762,463	0	417,581	417,581	80,798	04/23/2028.
000000 00 0	MEXICO CITY ARPT TRUST.....	D	04/21/2020.	Blackrock EM Sovereign Fund.....		458,694	549,000	486,786	494,666	0	1,502	0	1,502	0	496,167	0	(37,474)	(37,474)	9,744	04/30/2028.
000000 00 0	RUSSIAN FEDERATION 4.375% 03/21/29.....	D	05/05/2020.	Various.....		6,763,920	6,200,000	5,906,754	5,937,180	0	6,477	0	6,477	0	5,943,657	0	820,263	820,263	153,465	03/21/2029.
000000 00 0	SAUDI ARABIAN OIL CO 3.500% 04/16/29.....	D	04/20/2020.	Blackrock EM Sovereign Fund.....		3,375,754	3,400,000	3,336,250	3,339,812	0	1,503	0	1,503	0	3,341,315	0	34,438	34,438	57,934	04/16/2029.
000000 00 0	SAUDI INTERNATIONAL BOND.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		1,963,719	1,800,000	1,836,000	1,833,651	0	(851)	0	(851)	0	1,832,800	0	130,919	130,919	39,042	04/16/2029.
000000 00 0	REPUBLIC OF GHANA 7.625% 05/16/29.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		754,696	1,000,000	972,200	974,763	0	539	0	539	0	975,301	0	(220,606)	(220,606)	31,917	05/16/2029.
000000 00 0	ABU DHABI GOVT INT'L 2.500% 09/30/29.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		3,898,463	3,950,000	3,929,895	3,930,349	0	514	0	514	0	3,930,862	0	(32,399)	(32,399)	53,585	09/30/2029.
000000 00 0	REPUBLIC OF NIGERIA 7.143% 02/23/30.....	D	05/05/2020.	Various.....		1,817,882	2,458,000	2,382,146	2,387,744	0	1,309	0	1,309	0	2,389,053	0	(571,170)	(571,170)	113,401	02/23/2030.
000000 00 0	STATE OIL CO OF THE AZER.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		3,052,319	2,930,000	3,107,225	3,090,431	0	(3,270)	0	(3,270)	0	3,087,161	0	(34,843)	(34,843)	117,141	03/18/2030.
000000 00 0	REPUBLIC OF NIGERIA 7.875% 02/16/32.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		2,773,544	3,752,000	3,797,399	3,793,651	0	(674)	0	(674)	0	3,792,977	0	(1,019,433)	(1,019,433)	196,386	02/16/2032.
000000 00 0	PETROLEOS DEL PERU SA 4.750% 06/19/32.....	D	05/05/2020.	Various.....		3,333,932	3,565,000	3,391,198	3,403,569	0	2,708	0	2,708	0	3,406,277	0	(72,346)	(72,346)	55,412	06/19/2032.
000000 00 0	REPUBLIC OF AZERBAIJAN.....	D	05/05/2020.	Various.....		968,555	1,125,000	922,356	938,186	0	3,018	0	3,018	0	941,204	0	27,350	27,350	24,572	09/01/2032.
000000 00 0	REPUBLIC OF SENEGAL 6.250% 05/23/33.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		1,028,366	1,136,000	982,526	989,368	0	1,853	0	1,853	0	991,221	0	37,145	37,145	28,311	05/23/2033.
000000 00 0	Republic of Indonesia 4.625% 04/15/43.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		6,587,824	6,197,000	5,731,562	5,745,269	0	2,899	0	2,899	0	5,748,167	0	839,657	839,657	143,554	04/15/2043.
000000 00 0	COSTA RICA GOVERNMENT 5.625% 04/30/43.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		682,787	1,000,000	843,680	847,288	0	785	0	785	0	848,073	0	(165,287)	(165,287)	26,176	04/30/2043.
000000 00 0	ROMANIA 6.125% 01/22/44.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		1,214,161	1,034,000	1,176,623	1,172,312	0	(863)	0	(863)	0	1,171,449	0	42,712	42,712	46,388	01/22/2044.
000000 00 0	REPUBLIC OF KAZAKHSTAN.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		6,663,683	5,843,000	5,665,171	5,670,607	0	1,010	0	1,010	0	5,671,617	0	992,066	992,066	143,542	10/14/2044.
000000 00 0	CODELCO INC 4.875% 11/04/44.....	D	05/05/2020.	Blackrock EM Sovereign Fund.....		1,530,922	1,448,000	1,456,544	1,456,260	0	(53)	0	(53)	0	1,456,207	0	74,715	74,715	31,789	11/04/2044.

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	Contractual Maturity Date
000000 00 0	COSTA RICA GOVERNMENT 7.158% 03/12/45	D	05/05/2020	Various.....		1,343,558	1,725,000	1,663,203	1,664,380	0	224	0	224	0	1,664,604	0	(321,046)	(321,046)	72,774	03/12/2045.
000000 00 0	PETRONAS CAPITAL LTD 4.500% 03/18/45	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,548,166	1,448,000	1,442,506	1,442,669	0	32	0	32	0	1,442,701	0	105,465	105,465	37,670	03/18/2045.
000000 00 0	ARAB REPUBLIC OF EGYPT.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		3,075,130	3,552,000	3,586,889	3,586,759	0	(128)	0	(128)	0	3,586,631	0	(511,501)	(511,501)	214,279	01/31/2047.
000000 00 0	OMAN GOV INTERNL BOND.....	D	01/08/2020	Blackrock EM Sovereign Fund.....		7,754,175	7,953,000	7,225,550	7,237,912	0	210	0	210	0	7,238,122	0	516,053	516,053	175,187	03/08/2047.
000000 00 0	KAZMUNAYGAS NATIONAL CO.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		8,667,732	8,706,000	8,253,085	8,262,511	0	1,837	0	1,837	0	8,264,349	0	403,384	403,384	245,211	04/19/2047.
000000 00 0	RUSSIAN FEDERATION 5.250% 06/23/47	D	05/05/2020	Blackrock EM Sovereign Fund.....		5,661,088	4,600,000	4,292,820	4,299,171	0	1,333	0	1,333	0	4,300,504	0	1,360,584	1,360,584	75,804	06/23/2047.
000000 00 0	SAUDI INTERNATIONAL BOND.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		7,937,585	7,648,000	7,256,942	7,265,226	0	1,784	0	1,784	0	7,267,011	0	670,574	670,574	186,772	10/04/2047.
000000 00 0	ABU DHABI CRUDE OIL 4.600% 11/02/47	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,852,329	1,800,000	1,813,500	1,813,425	0	(69)	0	(69)	0	1,813,356	0	38,972	38,972	24,030	11/02/2047.
000000 00 0	STATE OF QATAR 5.103% 04/23/48	D	04/17/2020	Blackrock EM Sovereign Fund.....		8,367,842	6,867,000	6,981,635	6,980,938	0	(564)	0	(564)	0	6,980,373	0	1,387,469	1,387,469	161,035	04/23/2048.
000000 00 0	ROMANIA 5.125% 06/15/48	D	05/05/2020	Blackrock EM Sovereign Fund.....		4,045,713	3,800,000	3,825,630	3,825,909	0	(144)	0	(144)	0	3,825,764	0	219,949	219,949	65,072	06/15/2048.
000000 00 0	SAUDI ARABIAN OIL CO 4.375% 04/16/49	D	04/17/2020	Blackrock EM Sovereign Fund.....		430,906	425,000	418,850	418,921	0	28	0	28	0	418,950	0	11,956	11,956	9,093	04/16/2049.
000000 00 0	SAUDI INTERNATIONAL BOND.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,963,145	1,800,000	1,804,500	1,804,500	0	(1)	0	(1)	0	1,804,499	0	158,646	158,646	43,711	04/17/2049.
000000 00 0	CODELCO INC 3.700% 01/30/50	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,437,859	1,600,000	1,596,576	1,596,576	0	0	0	0	0	1,596,576	0	(158,717)	(158,717)	32,345	01/30/2050.
040114 HP 8	Republic of Argentina 4.625% 01/11/23	D	05/05/2020	Various.....		418,569	1,448,000	721,003	721,003	0	0	0	0	0	721,003	0	(302,434)	(302,434)	51,305	01/11/2023.
040114 HQ 6	Republic of Argentina 5.875% 01/11/28	D	05/05/2020	Various.....		1,535,634	5,782,000	2,734,019	2,734,019	0	0	0	0	0	2,734,019	0	(1,198,385)	(1,198,385)	260,239	01/11/2028.
040114 HR 4	Republic of Argentina 6.875% 01/11/48	D	04/17/2020	Various.....		465,301	1,697,000	818,276	818,276	0	0	0	0	0	818,276	0	(352,975)	(352,975)	87,504	01/11/2048.
105756 BV 1	Republic of Brazil 4.250% 01/07/25	D	05/05/2020	Blackrock EM Sovereign Fund.....		7,180,982	6,836,000	6,572,150	6,627,201	0	10,703	0	10,703	0	6,637,904	0	543,078	543,078	224,716	01/07/2025.
105756 BZ 2	Republic of Brazil 4.625% 01/13/28	D	03/26/2020	Blackrock EM Sovereign Fund.....		1,521,450	1,400,000	1,317,400	1,326,122	0	1,817	0	1,817	0	1,327,939	0	193,511	193,511	46,224	01/13/2028.
195325 BM 6	Republic of Colombia 6.125% 01/18/41	D	05/05/2020	Blackrock EM Sovereign Fund.....		7,939,327	7,001,000	7,739,681	7,713,964	0	(5,425)	0	(5,425)	0	7,708,539	0	230,789	230,789	318,418	01/18/2041.
195325 BQ 7	Republic of Colombia 4.000% 02/26/24	D	05/05/2020	Blackrock EM Sovereign Fund.....		4,411,453	4,370,000	4,331,048	4,340,030	0	1,911	0	1,911	0	4,341,941	0	69,512	69,512	111,427	02/26/2024.
195325 CX 1	Republic of Colombia 4.500% 01/28/26	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,996,800	2,921,000	2,951,538	2,945,844	0	(1,088)	0	(1,088)	0	2,944,756	0	52,044	52,044	93,865	01/28/2026.
195325 DL 6	Republic of Colombia 3.875% 04/25/27	D	05/05/2020	Blackrock EM Sovereign Fund.....		5,063,811	5,109,000	4,886,094	4,915,199	0	6,470	0	6,470	0	4,921,669	0	142,143	142,143	93,730	04/25/2027.
445545 AF 3	HUNGARY 7.625% 03/29/41	D	05/05/2020	Blackrock EM Sovereign Fund.....		4,313,212	2,728,000	3,766,306	3,728,418	0	(7,877)	0	(7,877)	0	3,720,541	0	592,671	592,671	113,545	03/29/2041.
445545 AJ 5	HUNGARY 5.750% 11/22/23	D	05/05/2020	Blackrock EM Sovereign Fund.....		5,836,929	5,268,000	5,689,346	5,584,330	0	(21,861)	0	(21,861)	0	5,562,469	0	274,460	274,460	120,728	11/22/2023.
445545 AL 0	HUNGARY 5.375% 03/25/24	D	05/05/2020	Blackrock EM Sovereign Fund.....		5,836,307	5,270,000	5,622,234	5,540,466	0	(16,998)	0	(16,998)	0	5,523,468	0	312,839	312,839	157,754	03/25/2024.
455780 CD 6	Republic of Indonesia 3.500% 01/11/28	D	05/05/2020	Blackrock EM Sovereign Fund.....		9,749,019	9,756,000	8,988,841	9,083,660	0	20,289	0	20,289	0	9,103,949	0	645,069	645,069	260,250	01/11/2028.
698299 BF 0	REPUBLIC OF PANAMA 3.875% 03/17/28	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,896,671	2,728,000	2,663,426	2,671,395	0	1,672	0	1,672	0	2,673,068	0	223,603	223,603	61,160	03/17/2028.
698299 BG 8	REPUBLIC OF PANAMA 4.500% 05/15/47	D	05/05/2020	Blackrock EM Sovereign Fund.....		3,913,796	3,565,000	3,430,992	3,434,164	0	680	0	680	0	3,434,845	0	478,951	478,951	67,071	05/15/2047.
715638 BM 3	REPUBLIC OF PERU 5.625% 11/18/50	D	05/05/2020	Various.....		5,298,729	3,565,000	4,086,786	4,076,533	0	(2,178)	0	(2,178)	0	4,074,355	0	1,224,374	1,224,374	82,888	11/18/2050.
71654Q BW 1	Petroleos Mexicanos 4.500% 01/23/26	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,991,305	3,935,000	3,621,205	3,668,163	0	10,699	0	10,699	0	3,678,863	0	(687,558)	(687,558)	129,041	01/23/2026.
71654Q CD 2	Petroleos Mexicanos 4.625% 09/21/23	D	05/05/2020	Blackrock EM Sovereign Fund.....		3,104,807	3,678,000	3,569,689	3,596,196	0	5,751	0	5,751	0	3,601,946	0	(497,139)	(497,139)	96,507	09/21/2023.
71654Q CL 4	Petroleos Mexicanos 6.350% 02/12/48	D	05/05/2020	Blackrock EM Sovereign Fund.....		5,177,494	7,719,000	6,834,203	6,842,165	0	2,773	0	2,773	0	6,844,938	0	(1,667,444)	(1,667,444)	331,270	02/12/2048.
718286 BY 2	Republic of Philippines.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,141,543	1,062,000	1,089,217	1,082,370	0	(1,470)	0	(1,470)	0	1,080,900	0	60,643	60,643	33,852	01/21/2024.
718286 CC 9	Republic of Philippines.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,834,998	2,676,000	2,471,996	2,498,162	0	5,863	0	5,863	0	2,504,025	0	330,973	330,973	58,615	02/01/2028.
731011 AU 6	Republic of Poland 3.250% 04/06/26	D	05/05/2020	Blackrock EM Sovereign Fund.....		4,780,078	4,431,000	4,274,284	4,299,795	0	5,362	0	5,362	0	4,305,156	0	474,921	474,921	75,805	04/06/2026.
760942 BB 7	REPUBLICA ORIENT URUGUAY.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		5,696,818	5,270,861	5,285,300	5,282,518	0	(376)	0	(376)	0	5,282,142	0	414,675	414,675	107,923	10/27/2027.
760942 BD 3	REPUBLICA ORIENT URUGUAY.....	D	05/05/2020	Various.....		4,064,258	3,565,394	3,370,906	3,373,512	0	534	0	534	0	3,374,047	0	690,211	690,211	86,473	04/20/2055.
836205 AQ 7	REPUBLIC OF SOUTH AFRICA.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		5,509,974	5,689,000	5,578,019	5,602,615	0	5,606	0	5,606	0	5,608,222	0	(98,248)	(98,248)	197,850	01/17/2024.
836205 AW 4	REPUBLIC OF SOUTH AFRICA.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		6,630,235	7,374,000	6,902,010	6,958,511	0	12,357	0	12,357	0	6,970,868	0	(340,633)	(340,633)	197,092	09/27/2027.
836205 BB 9	REPUBLIC OF SOUTH AFRICA.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,518,790	1,970,000	1,970,000	1,970,000	0	0	0	0	0	1,970,000	0	(451,210)	(451,210)	61,659	09/30/2049.
857524 AB 8	Republic of Poland 5.000% 03/23/22	D	05/05/2020	Blackrock EM Sovereign Fund.....		5,616,318	5,270,000	5,551,429	5,445,169	0	(21,944)	0	(21,944)	0	5,423,225	0	193,093	193,093	148,212	03/23/2022.
857524 AC 6	Republic of Poland 4.000% 01/22/24	D	05/05/2020	Blackrock EM Sovereign Fund.....		5,732,577	5,270,000	5,349,870	5,330,146	0	(4,002)	0	(4,002)	0	5,326,144	0	406,434	406,434	154,288	01/22/2024.

E14.2

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For 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	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	Contractual Maturity Date
91087B AC 4	United Mexican States	4.150% 03/28/27	D	05/05/2020	Blackrock EM Sovereign Fund		7,090,059	7,001,000	6,784,274	6,813,665	0	6,312	0	6,312	0	6,819,977	0	270,081	270,081	159,250	03/28/2027
91087B AD 2	United Mexican States	4.600% 02/10/48	D	05/05/2020	Blackrock EM Sovereign Fund		3,441,996	3,565,000	3,196,208	3,204,095	0	1,661	0	1,661	0	3,205,756	0	236,240	236,240	112,636	02/10/2048
1099999	Total - Bonds - All Other Government						355,088,781	361,643,255	348,641,619	349,465,799	0	180,954	0	180,954	0	349,646,751	0	5,442,022	5,442,022	9,786,061	XXX
Bonds - U.S. Political Subdivisions of States																					
249164 LH 5	DENVER COLO CITY & CNTY			12/03/2020	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	194,005	08/01/2025
2499999	Total - Bonds - U.S. Political Subdivisions of States						3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	194,005	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
072024 NT 5	BAY AREA CA TOLL AUTH TOLL BRI			04/01/2020	Call 100.0000		365,000	365,000	450,647	430,952	0	(1,258)	0	(1,258)	0	429,694	0	(64,694)	(64,694)	12,397	04/01/2030
199098 AM 6	COLUMBUS-FRANKLIN CNTY OHIO			08/15/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	103,000	08/15/2020
199098 CG 7	COLUMBUS-FRANKLIN CNTY OHIO			03/27/2020	Call 100.0000		230,000	230,000	225,786	227,028	0	71	0	71	0	227,099	0	2,901	2,901	9,396	08/15/2027
3128M8 2R 4	FREDDIE MAC G06784	3.500% 10/01/41		12/01/2020	Paydown		11,109,347	11,109,347	11,379,913	11,352,146	0	(242,799)	0	(242,799)	0	11,109,347	0	0	0	240,607	10/01/2041
3128M8 FH 4	FREDDIE MAC G06168	3.500% 11/01/40		12/01/2020	Paydown		2,267,752	2,267,752	2,211,413	2,216,944	0	50,809	0	50,809	0	2,267,752	0	0	0	49,886	11/01/2040
3128M9 CN 0	FREDDIE MAC G06977	3.000% 04/01/42		12/01/2020	Paydown		3,783,029	3,783,029	3,862,827	3,853,978	0	(70,949)	0	(70,949)	0	3,783,029	0	0	0	73,816	04/01/2042
3128MJ MB 3	Federal Home Loan Mtg Corp	G08353		12/01/2020	Paydown		1,257,058	1,257,058	1,255,683	1,255,601	0	1,457	0	1,457	0	1,257,058	0	0	0	33,727	07/01/2039
3128MJ Q9 4	Federal Home Loan Mtg Corp	G08479		12/01/2020	Paydown		1,064,822	1,064,822	1,095,768	1,092,694	0	(27,872)	0	(27,872)	0	1,064,822	0	0	0	24,106	03/01/2042
3128MJ VM 9	Federal Home Loan Mtg Corp	G08619		12/01/2020	Paydown		1,170,146	1,170,146	1,197,754	1,195,927	0	(25,781)	0	(25,781)	0	1,170,146	0	0	0	22,728	12/01/2044
3128S2 SH 5	FREDDIE MAC T61420	3.000% 11/01/42		12/01/2020	Paydown		4,414,207	4,414,207	4,534,907	4,517,483	0	(103,276)	0	(103,276)	0	4,414,207	0	0	0	85,700	11/01/2042
31292H X3 3	Federal Home Ln Mtg Corp	C01598		12/01/2020	Paydown		181,059	181,059	187,212	185,841	0	(4,783)	0	(4,783)	0	181,059	0	0	0	5,135	08/01/2033
31292S A3 4	FREDDIE MAC C09026	2.500% 01/01/43		12/01/2020	Paydown		579,055	579,055	573,626	574,129	0	4,925	0	4,925	0	579,055	0	0	0	9,313	01/01/2043
312933 NC 4	FREDDIE MAC A86687	4.500% 06/01/39		12/01/2020	Paydown		1,504,043	1,504,043	1,479,132	1,481,265	0	22,778	0	22,778	0	1,504,043	0	0	0	40,810	06/01/2039
312939 3G 4	FREDDIE MAC A91699	5.000% 04/01/40		12/01/2020	Paydown		1,676,228	1,676,228	1,734,896	1,729,857	0	(53,629)	0	(53,629)	0	1,676,228	0	0	0	49,584	04/01/2040
312942 FT 7	FREDDIE MAC A93778	4.000% 09/01/40		12/01/2020	Paydown		3,461,111	3,461,111	3,567,108	3,556,332	0	(95,221)	0	(95,221)	0	3,461,111	0	0	0	91,049	09/01/2040
312945 2S 6	FREDDIE MAC A97085	4.500% 02/01/41		12/01/2020	Paydown		773,663	773,663	781,883	780,006	0	(6,344)	0	(6,344)	0	773,663	0	0	0	16,989	02/01/2041
312946 P5 9	FREDDIE MAC A97644	4.000% 03/01/41		12/01/2020	Paydown		2,919,699	2,919,699	3,029,188	3,016,474	0	(96,775)	0	(96,775)	0	2,919,699	0	0	0	65,408	03/01/2041
31296R PL 6	Federal Home Ln Mtg Corp	A16727		12/01/2020	Paydown		155,181	155,181	160,357	159,603	0	(4,423)	0	(4,423)	0	155,181	0	0	0	2,442	12/01/2033
3132GS EU 9	FREDDIE MAC Q07047	3.000% 03/01/42		12/01/2020	Paydown		6,285,998	6,285,998	6,285,998	6,285,998	0	0	0	0	0	6,285,998	0	0	0	124,156	03/01/2042
3132GS TW 9	FREDDIE MAC Q07465	3.500% 04/01/42		12/01/2020	Paydown		4,230,693	4,230,693	4,366,868	4,350,858	0	(120,165)	0	(120,165)	0	4,230,693	0	0	0	94,195	04/01/2042
3132HP Z7 2	Federal Home Ln Mtg Corp	Q13466		12/01/2020	Paydown		6,038,965	6,038,965	6,305,057	6,279,600	0	(240,634)	0	(240,634)	0	6,038,965	0	0	0	123,866	11/01/2042
3132J6 GQ 1	Federal Home Loan Mtg Corp	Q15206		12/01/2020	Paydown		3,627,866	3,627,866	3,543,972	3,551,376	0	76,490	0	76,490	0	3,627,866	0	0	0	57,808	01/01/2043
31368H NW 9	Federal Natl Mtg Assn	190405		12/01/2020	Paydown		1,516,345	1,516,345	1,498,813	1,499,952	0	16,393	0	16,393	0	1,516,345	0	0	0	36,490	10/01/2040
3136A1 SB 2	Federal Natl Mtg Assn REMIC	Ser 2011-9		12/01/2020	Paydown		12,095,308	12,095,308	11,831,678	11,919,290	0	176,018	0	176,018	0	12,095,308	0	0	0	288,210	10/25/2041
3136AE TQ 0	Federal Natl Mtg Assn SERIES	201354 CLAS		12/01/2020	Paydown		514,864	514,864	513,255	513,351	0	1,513	0	1,513	0	514,864	0	0	0	12,856	06/25/2033
3136B1 VQ 4	FANNIE MAE SERIES 201825	CLASS ZC		10/01/2020	Paydown		7,407,224	7,407,224	7,384,077	7,384,177	0	23,048	0	23,048	0	7,407,224	0	0	0	141,338	04/25/2048
3136B5 QG 3	Fannie mae SERIES 201945	CLASS ZA		03/01/2020	Paydown		3,214,843	3,214,843	3,195,755	3,196,374	0	18,469	0	18,469	0	3,214,843	0	0	0	14,141	08/25/2049
31377U 4H 3	Fannie mae 387924	4.250% 08/01/36		09/25/2020	Call 104.0000		2,262,000	2,175,000	2,294,285	2,293,219	0	(5,364)	0	(5,364)	0	2,287,855	0	(112,855)	(112,855)	157,612	08/01/2036
3137A2 UN 9	Federal Home Ln Mtg Corp	REMIC Ser 375		12/01/2020	Paydown		3,906,929	3,906,929	3,704,257	3,828,829	0	78,100	0	78,100	0	3,906,929	0	0	0	80,460	11/15/2040
3137A5 DU 5	Federal Home Ln Mtg Corp	REMIC Ser 378		12/01/2020	Paydown		6,620,530	6,620,530	6,590,530	6,607,795	0	12,734	0	12,734	0	6,620,530	0	0	0	161,210	11/15/2040
3137A7 NB 2	Federal Home Ln Mtg Corp	REMIC Ser 382		12/01/2020	Paydown		4,345,557	4,345,557	4,083,466	4,337,965	0	7,593	0	7,593	0	4,345,557	0	0	0	91,239	02/15/2036
3137A8 EJ 3	Federal Home Ln Mtg Corp	REMIC Ser 382		12/01/2020	Paydown		1,990,107	1,990,107	2,112,001	2,028,950	0	(38,844)	0	(38,844)	0	1,990,107	0	0	0	45,841	03/15/2041
3137A8 Z3 5	Federal Home Ln Mtg Corp	REMIC Ser 383		12/01/2020	Paydown		1,078,886	1,078,886	992,575	1,043,204	0	35,682	0	35,682	0	1,078,886	0	0	0	27,893	04/15/2031
3137A9 B7 0	Federal Home Ln Mtg Corp	REMIC Ser 384		12/01/2020	Paydown		4,630,285	4,630,285	4,265,650	4,489,486	0	140,799	0	140,799	0	4,630,285	0	0	0	89,885	04/15/2031

E14.3

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	Contractual Maturity Date	
3137AK	CT	6		Federal Home Ln Mtg Corp REMIC Ser 398																	
3137AM	M6	1	12/01/2020	Paydown		5,287,939	5,287,939	5,135,911	5,238,172	0	49,767	0	49,767	0	5,287,939	0	0	0	0	134,976	01/15/2042.
3137B2	FH	8	12/01/2020	Paydown		7,050,545	7,050,545	7,090,204	7,061,513	0	(10,969)	0	(10,969)	0	7,050,545	0	0	0	0	159,519	02/15/2042.
3137FN	R6	9	12/01/2020	Paydown		445,689	445,689	444,296	444,446	0	1,242	0	1,242	0	445,689	0	0	0	0	11,075	05/15/2033.
31385X	NR	4	12/01/2020	Paydown		5,999,906	5,999,906	5,953,969	5,954,277	0	45,629	0	45,629	0	5,999,906	0	0	0	0	108,579	09/25/2049.
3138A4	4Z	5	12/01/2020	Paydown		118,091	118,091	122,187	121,275	0	(3,184)	0	(3,184)	0	118,091	0	0	0	0	3,615	10/01/2033.
3138A4	CF	5	12/01/2020	Paydown		2,590,702	2,590,702	2,566,010	2,569,991	0	20,712	0	20,712	0	2,590,702	0	0	0	0	67,764	02/01/2041.
3138AX	6	6	12/01/2020	Paydown		2,479,259	2,479,259	2,503,276	2,500,461	0	(21,203)	0	(21,203)	0	2,479,259	0	0	0	0	53,340	11/01/2041.
3138EK	RA	5	12/01/2020	Paydown		932,819	932,819	918,972	920,038	0	12,781	0	12,781	0	932,819	0	0	0	0	16,623	01/01/2043.
3138EN	2P	3	12/01/2020	Paydown		652,340	652,340	664,979	663,969	0	(11,629)	0	(11,629)	0	652,340	0	0	0	0	11,519	11/01/2044.
3138EP	QJ	6	12/01/2020	Paydown		374,526	374,526	408,234	403,629	0	(29,103)	0	(29,103)	0	374,526	0	0	0	0	8,120	03/01/2045.
3138L3	Q6	5	12/01/2020	Paydown		93,834	93,834	96,503	96,099	0	(2,265)	0	(2,265)	0	93,834	0	0	0	0	1,933	05/01/2043.
3138L6	5P	9	12/01/2020	Paydown		144,421	144,421	160,578	158,280	0	(13,860)	0	(13,860)	0	144,421	0	0	0	0	3,259	07/01/2044.
3138L6	LM	8	12/01/2020	Paydown		59,933	59,933	63,068	63,005	0	(3,072)	0	(3,072)	0	59,933	0	0	0	0	1,305	06/01/2044.
3138L7	LJ	3	12/01/2020	Paydown		195,583	195,583	210,618	205,724	0	(10,141)	0	(10,141)	0	195,583	0	0	0	0	4,022	10/01/2029.
3138L7	W2	8	12/01/2020	Paydown		165,647	165,647	180,374	177,850	0	(12,203)	0	(12,203)	0	165,647	0	0	0	0	3,765	11/01/2039.
3138L8	6R	0	12/01/2020	Paydown		157,326	157,326	166,765	165,082	0	(7,757)	0	(7,757)	0	157,326	0	0	0	0	2,996	03/01/2040.
3138L8	VF	8	12/01/2020	Paydown		356,370	356,370	361,270	360,225	0	(3,855)	0	(3,855)	0	356,370	0	0	0	0	7,262	01/01/2045.
3138L8	W8	3	12/01/2020	Paydown		105,137	105,137	109,803	108,501	0	(3,364)	0	(3,364)	0	105,137	0	0	0	0	1,991	01/01/2032.
3138LK	UP	0	12/01/2020	Paydown		163,178	163,178	156,919	157,217	0	5,962	0	5,962	0	163,178	0	0	0	0	3,070	12/01/2045.
3138LN	4G	3	12/01/2020	Paydown		90,089	90,089	98,007	97,809	0	(7,720)	0	(7,720)	0	90,089	0	0	0	0	1,994	07/01/2038.
3138M0	BE	9	12/01/2020	Paydown		10,817,887	10,817,887	11,096,785	11,064,839	0	(246,952)	0	(246,952)	0	10,817,887	0	0	0	0	185,632	08/01/2042.
3138NY	GE	9	12/01/2020	Paydown		910,875	910,875	889,984	891,836	0	19,039	0	19,039	0	910,875	0	0	0	0	15,303	02/01/2043.
3138W1	F4	4	12/01/2020	Paydown		273,277	273,277	267,983	268,488	0	4,789	0	4,789	0	273,277	0	0	0	0	5,711	02/01/2043.
3138W9	G8	7	12/01/2020	Paydown		1,559,364	1,559,364	1,629,291	1,624,500	0	(65,137)	0	(65,137)	0	1,559,364	0	0	0	0	38,431	08/01/2043.
3138WT	UM	6	12/01/2020	Paydown		11,036,565	11,036,565	10,656,321	10,687,730	0	348,835	0	348,835	0	11,036,565	0	0	0	0	212,524	04/01/2043.
3138Y1	6W	0	12/01/2020	Paydown		296,649	296,649	323,579	322,205	0	(25,556)	0	(25,556)	0	296,649	0	0	0	0	4,873	10/01/2044.
31392G	DB	8	12/01/2020	Paydown		48,691	48,691	49,893	49,289	0	(597)	0	(597)	0	48,691	0	0	0	0	1,976	12/25/2032.
31394C	GA	4	12/01/2020	Paydown		4,210,978	4,210,978	4,316,252	4,251,097	0	(40,119)	0	(40,119)	0	4,210,978	0	0	0	0	117,263	02/25/2035.
31394D	QA	1	12/01/2020	Paydown		3,202,037	3,202,037	3,282,088	3,235,973	0	(33,936)	0	(33,936)	0	3,202,037	0	0	0	0	86,988	05/25/2035.
31395N	Y2	7	12/01/2020	Paydown		79,725	79,725	81,968	81,298	0	(1,573)	0	(1,573)	0	79,725	0	0	0	0	3,713	07/25/2036.
31396C	7M	6	12/01/2020	Paydown		213,653	213,653	211,717	212,765	0	888	0	888	0	213,653	0	0	0	0	5,055	10/15/2025.
31396K	KS	0	12/01/2020	Paydown		75,114	75,114	76,654	76,782	0	(1,667)	0	(1,667)	0	75,114	0	0	0	0	1,708	08/25/2036.
31396K	ZX	3	12/01/2020	Paydown		811,408	811,408	827,636	819,078	0	(7,670)	0	(7,670)	0	811,408	0	0	0	0	23,738	09/25/2036.
31396P	K7	5	12/01/2020	Paydown		100,487	100,487	100,111	100,086	0	401	0	401	0	100,487	0	0	0	0	4,283	08/25/2036.
31396Q	G5	5	12/01/2020	Paydown		2,125,084	2,125,084	2,220,713	2,172,995	0	(47,911)	0	(47,911)	0	2,125,084	0	0	0	0	55,204	07/25/2039.
31396Q	QV	3	12/01/2020	Paydown		1,766,940	1,766,940	1,669,758	1,717,530	0	49,410	0	49,410	0	1,766,940	0	0	0	0	38,228	09/25/2029.
31396X	FK	5	12/01/2020	Paydown		206,042	206,042	205,995	205,549	0	493	0	493	0	206,042	0	0	0	0	6,714	08/25/2037.
31396Y	F7	2	12/01/2020	Paydown		903,616	903,616	839,188	865,337	0	38,278	0	38,278	0	903,616	0	0	0	0	23,168	04/25/2038.
31397A	5L	3	12/01/2020	Paydown		287,409	287,409	291,181	289,609	0	(2,200)	0	(2,200)	0	287,409	0	0	0	0	3,970	08/15/2036.
31397A	GM	9	12/01/2020	Paydown		1,026,981	1,026,981	1,083,464	1,059,735	0	(32,754)	0	(32,754)	0	1,026,981	0	0	0	0	31,703	08/15/2036.
31397A	RM	7	12/01/2020	Paydown		890,068	890,068	870,771	877,879	0	12,189	0	12,189	0	890,068	0	0	0	0	24,798	08/15/2036.
31397F	L8	3	12/01/2020	Paydown		1,523,234	1,523,234	1,417,346	1,467,268	0	55,965	0	55,965	0	1,523,234	0	0	0	0	34,417	03/15/2037.

E14.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	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
31397N	5E 1		12/01/2020	Federal Natl Mtg Assn REMIC Ser 2009-4		2,239,760	2,239,760	2,112,373	2,193,803		45,957		45,957		2,239,760				51,512	04/25/2029.
31397Q	WF 1		12/01/2020	Federal Natl Mtg Assn REMIC Ser 2011-2		2,029,460	2,029,460	1,979,040	2,012,922		16,538		16,538		2,029,460				42,632	03/25/2026.
31397S	5N 0		12/01/2020	Federal Natl Mtg Assn REMIC Ser 2011-4		6,013,242	6,013,242	5,519,029	5,818,233		195,009		195,009		6,013,242				144,157	05/25/2031.
31397U	BB 4		12/01/2020	Federal Natl Mtg Assn REMIC Ser 2011-3		6,502,713	6,502,713	5,958,111	6,266,266		236,447		236,447		6,502,713				138,965	05/25/2031.
31397U	JT 7		12/01/2020	Federal Natl Mtg Assn REMIC Ser 2011-5		4,520,730	4,520,730	4,135,055	4,369,968		150,762		150,762		4,520,730				88,168	06/25/2031.
31397W	UV 5		12/01/2020	Federal Home Ln Mtg Corp REMIC Ser 346		296,438	296,438	293,706	294,663		1,776		1,776		296,438				10,226	07/15/2038.
31398E	6W 9		12/01/2020	Federal Home Ln Mtg Corp REMIC Ser 354		2,165,696	2,165,696	2,102,755	2,147,627		18,068		18,068		2,165,696				47,322	06/15/2024.
31398G	M4 8		12/01/2020	Federal Natl Mtg Assn REMIC Ser 2010-1		1,374,370	1,374,370	1,374,370	1,374,370						1,374,370				44,799	02/25/2040.
31398G	R4 3		12/01/2020	Federal Natl Mtg Assn REMIC Ser 2010-1		1,456,231	1,456,231	1,465,333	1,458,308		(2,077)		(2,077)		1,456,231				41,041	02/25/2040.
31398J	U5 0		12/01/2020	Federal Home Ln Mtg Corp REMIC Ser 357		988,153	988,153	943,068	975,457		12,696		12,696		988,153				20,867	09/15/2024.
31398M	GG 5		12/01/2020	Federal Natl Mtg Assn REMIC Ser 2010-1		827,495	827,495	864,732	846,207		(18,712)		(18,712)		827,495				20,421	03/25/2040.
31398S	MR 1		12/25/2020	Federal Natl Mtg Assn REMIC Ser 2010-13				982,831	894,460		(894,460)		(894,460)						144,560	12/25/2040.
31402C	PL 0		12/01/2020	Federal Natl Mtg Assn 725027		393,265	393,265	404,965	402,450		(9,185)		(9,185)		393,265				10,720	11/01/2033.
3140HT	Z8 5		12/01/2020	Fannie mae BL2566 3.770% 05/01/49		181,941	181,941	182,055	182,049		(107)		(107)		181,941				3,812	05/01/2049.
3140HU	AE 6		12/01/2020	Fannie Mae BL2704 4.300% 06/01/49		42,059	42,059	43,136	43,119		(1,061)		(1,061)		42,059				988	06/01/2049.
3140HW	B8 4		12/01/2020	Fannie mae BL4562 2.930% 10/01/49		57,941	57,941	59,425	59,420		(1,479)		(1,479)		57,941				942	10/01/2049.
31412P	YR 6		12/01/2020	Federal Natl Mtg Assn 931420		1,323,351	1,323,351	1,354,780	1,350,582		(27,231)		(27,231)		1,323,351				30,706	06/01/2039.
31416H	4X 0		12/01/2020	Fannie Mae AA0837 4.500% 01/01/39		184,805	184,805	183,043	183,324		1,481		1,481		184,805				5,530	01/01/2039.
31416M	3A 0		12/01/2020	Fannie Mae AA4392 4.000% 04/01/39		847,505	847,505	856,510	855,133		(7,628)		(7,628)		847,505				19,338	04/01/2039.
31416W	7D 8		12/01/2020	Fannie Mae AB1791 3.500% 11/01/40		1,605,213	1,605,213	1,594,679	1,595,518		9,696		9,696		1,605,213				33,739	11/01/2040.
31416W	FW 7		12/01/2020	Fannie Mae AB1080 4.500% 05/01/40		437,802	437,802	444,232	443,411		(5,609)		(5,609)		437,802				11,670	05/01/2040.
31417A	JM 2		12/01/2020	Fannie Mae AB3867 3.500% 11/01/41		2,664,625	2,664,625	2,763,716	2,755,601		(90,977)		(90,977)		2,664,625				56,289	11/01/2041.
31417A	LS 6		12/01/2020	Fannie Mae AB3936 3.500% 11/01/41		8,465,806	8,465,806	8,678,113	8,654,550		(188,744)		(188,744)		8,465,806				178,626	11/01/2041.
31417C	UY 9		12/01/2020	Fannie Mae AB5998 3.500% 08/01/42		3,972,858	3,972,858	4,157,224	4,142,920		(170,062)		(170,062)		3,972,858				76,285	08/01/2042.
31417D	ZZ 9		12/01/2020	Fannie Mae AB7059 2.500% 11/01/42		2,671,143	2,671,143	2,736,252	2,727,388		(56,245)		(56,245)		2,671,143				41,654	11/01/2042.
31417E	WF 4		12/01/2020	Fannie Mae AB7845 3.000% 02/01/43		2,310,440	2,310,440	2,251,314	2,256,042		54,398		54,398		2,310,440				41,551	02/01/2043.
31417E	ZA 2		12/01/2020	Fannie Mae AB7936 3.000% 02/01/43		988,497	988,497	963,013	964,560		23,937		23,937		988,497				18,137	02/01/2043.
31417K	LX 3		12/01/2020	Fannie Mae AC1241 5.000% 07/01/39		505,823	505,823	516,572	515,610		(9,787)		(9,787)		505,823				17,677	07/01/2039.
31418A	DB 1		12/01/2020	Fannie Mae MA0997 3.000% 02/01/42		3,706,541	3,706,541	3,701,908	3,701,648		4,893		4,893		3,706,541				78,886	02/01/2042.
31418A	N6 1		12/01/2020	Federal Natl Mtg Assn MA1312		6,048,903	6,048,903	6,113,173	6,105,985		(57,082)		(57,082)		6,048,903				95,132	12/01/2042.
31419C	2B 8		12/01/2020	Fannie Mae AE2569 3.500% 09/01/40		1,039,954	1,039,954	985,437	1,098,738		51,216		51,216		1,039,954				21,221	09/01/2040.
31419C	3V 3		12/01/2020	Fannie Mae AE2611 3.500% 09/01/40		1,686,201	1,686,201	1,574,490	1,583,611		102,590		102,590		1,686,201				34,835	09/01/2040.
31419C	BX 0		12/01/2020	Fannie Mae AE1853 4.000% 08/01/40		726,541	726,541	715,416	716,236		10,304		10,304		726,541				16,714	08/01/2040.
31419C	Z4 8		12/01/2020	Fannie Mae AE2562 4.000% 09/01/40		532,420	532,420	524,268	524,673		7,748		7,748		532,420				11,731	09/01/2040.
31419D	LQ 2		12/01/2020	Fannie Mae AE3034 3.500% 09/01/40		22,441	22,441	21,151	21,443		998		998		22,441				428	09/01/2040.
31419E	XR 5		12/01/2020	Fannie Mae AE4287 3.500% 09/01/40		1,136,305	1,136,305	1,099,198	1,103,008		33,298		33,298		1,136,305				23,196	09/01/2040.
31419G	YQ 1		12/01/2020	Fannie Mae AE6118 3.500% 10/01/40		1,522,160	1,522,160	1,544,517	1,541,732		(19,572)		(19,572)		1,522,160				30,905	10/01/2040.
31419K	KE 4		12/01/2020	Fannie Mae AE8392 3.500% 11/01/40		5,258,430	5,258,430	5,231,220	5,232,459		25,971		25,971		5,258,430				112,229	11/01/2040.
31419L	XJ 7		12/01/2020	Fannie Mae AE9680 4.000% 12/01/40		970,113	970,113	944,647	947,697		22,416		22,416		970,113				20,316	12/01/2040.
35563C	AJ 7		12/25/2020	Freddie Mac Military Housing SERIES 2015		56,160	56,160	61,390	61,337		(5,177)		(5,177)		56,160				1,352	10/25/2052.
442331	S6 2		03/01/2020	HOUSTON TX 6.290% 03/01/32		230,000	230,000	278,838	272,207		(434)		(434)		271,773		(41,773)	(41,773)	7,234	03/01/2032.
57586N	3B 5		02/14/2020	MASSACHUSETTS ST HSG FIN AGY		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				7,815	12/01/2038.

E14.5

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	Contractual Maturity Date	
048677	AG	3	ATLANTIC MARINE CORP COM.....	12/01/2020.	Redemption	100.0000.....	63.507	63.507	78.557	77.503	0	(272)	0	0	77,231	0	(13,724)	(13,724)	2,949	12/01/2051.	
053611	AF	6	AVERY DENNISON CORP 5.375% 04/15/20.....	04/15/2020.	Maturity.....	100.0000.....	2,000,000	2,000,000	1,998,620	1,999,950	0	50	0	0	2,000,000	0	0	0	53,750	04/15/2020.	
05590#	AA	9	BP HOUSTON HQ 2017 CTL Pass Through Trus..	12/15/2020.	Redemption	100.0000.....	357,818	357,818	357,818	357,818	0	0	0	0	357,818	0	0	0	6,914	11/15/2032.	
06405L	AB	7	BANK OF NEW YORK MELLON.....	06/04/2020.	Call	100.0000.....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	9,430	06/04/2021.	
07123#	AA	1	BATON ROUGE 4.320% 11/15/37.....	12/15/2020.	Redemption	100.0000.....	80,235	80,235	80,235	80,235	0	0	0	0	80,235	0	0	0	1,892	11/15/2037.	
090572	AP	3	Bio Rad Laboratories Inc.....	12/15/2020.	Maturity.....	100.0000.....	7,325,000	7,325,000	7,218,742	7,312,306	0	12,694	0	0	7,325,000	0	0	0	357,094	12/15/2020.	
097023	AZ	8	Boeing Co 4.875% 02/15/20.....	02/15/2020.	Maturity.....	100.0000.....	4,000,000	4,000,000	4,075,560	4,001,128	0	(1,128)	0	0	4,000,000	0	0	0	97,500	02/15/2020.	
097023	CA	1	Boeing Co 3.450% 11/01/28.....	06/16/2020.	ATHENE	100.0000.....	2,477,258	2,500,000	2,438,525	2,444,603	0	2,444	0	0	2,447,048	0	30,210	30,210	53,906	11/01/2028.	
10240*	AA	7	Bowie Acquisitions LLC.....	12/31/2020.	Redemption	100.0000.....	300,505	300,505	300,505	300,505	0	0	0	0	300,505	0	0	0	9,324	09/30/2038.	
110122	BN	7	Bristol-Myers Squibb Co.....	08/01/2020.	Tax Free Exchange.....	100.0000.....	6,962,942	7,000,000	6,958,069	6,958,630	0	4,313	0	4,313	6,962,942	0	0	0	135,625	08/15/2025.	
11042T	AA	1	BRITISH AIR 18-1 AA PTT.....	12/20/2020.	Redemption	100.0000.....	220,920	220,920	218,934	219,136	0	117	0	117	219,253	0	1,668	1,668	5,272	03/20/2033.	
11043X	AA	1	BRITISH AIR 19-1 AA PTT.....	12/15/2020.	Redemption	100.0000.....	62,598	62,598	63,739	63,718	0	(106)	0	(106)	63,612	0	(1,013)	(1,013)	1,771	12/15/2032.	
11134L	AH	2	BROADCOM CRP / CAYMN FI.....	05/05/2020.	Various.....	100.0000.....	5,812,067	5,700,000	5,675,019	5,681,401	0	808	0	808	5,682,209	0	129,858	129,858	179,154	01/15/2027.	
124857	AM	5	CBS CORP 3.700% 08/15/24.....	05/12/2020.	Credit Suisse	100.0000.....	7,243,950	7,000,000	6,983,200	6,991,442	0	628	0	628	6,992,070	0	251,880	251,880	193,531	08/15/2024.	
1248EP	AY	9	CCO Holdings LLC 5.250% 09/30/22.....	04/03/2020.	Call	100.8750.....	7,061,250	7,000,000	6,931,820	6,977,950	0	1,909	0	1,909	6,979,859	0	20,141	20,141	248,063	09/30/2022.	
1248EP	BD	4	CCO Holdings LLC 5.750% 09/01/23.....	03/04/2020.	Call	100.9580.....	1,514,370	1,500,000	1,518,750	1,504,171	0	(599)	0	(599)	1,503,572	0	(3,572)	(3,572)	58,214	09/01/2023.	
12505J	AA	1	CBL & ASSOCIATES LP 5.250% 12/01/23.....	10/08/2020.	Various.....	100.0000.....	3,820,075	10,000,000	3,786,991	10,014,777	0	(1,787)	6,228,542	(6,230,329)	3,784,448	0	35,627	35,627	262,500	12/01/2023.	
12505J	AB	9	CBL & ASSOCIATES LP 4.600% 10/15/24.....	09/22/2020.	Various.....	100.0000.....	1,932,500	5,000,000	1,798,800	4,999,360	0	60	3,200,553	(3,200,493)	1,798,867	0	133,633	133,633	115,000	10/15/2024.	
12527E	AD	0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20	12/01/2020.	Paydown.....	100.0000.....	5,529,626	5,529,626	5,612,507	5,602,480	0	(72,854)	0	(72,854)	5,529,626	0	0	0	246,221	04/15/2044.	
12532*	AA	0	Burlington Northern Santa Fe Railway Ser.....	09/15/2020.	Call	106.1909.....	266,912	251,351	251,351	251,351	0	0	0	0	251,351	0	0	0	32,159	01/15/2023.	
12532*	AA	0	Burlington Northern Santa Fe Railway Ser.....	01/15/2020.	Redemption	100.0000.....	232,560	232,560	232,560	232,560	0	0	0	0	232,560	0	0	0	6,581	01/15/2023.	
12532@	AA	8	Burlington Northern Santa Fe Railway Ser.....	01/15/2020.	Redemption	100.0000.....	232,560	232,560	232,560	232,560	0	0	0	0	232,560	0	0	0	6,581	01/15/2023.	
12533#	AA	5	Burlington Northern Santa Fe Railway Ser.....	01/15/2020.	Redemption	100.0000.....	355,960	355,960	355,960	355,960	0	0	0	0	355,960	0	0	0	10,074	01/15/2023.	
12533*	AA	9	Burlington Northern Santa Fe Railway Ser.....	01/15/2020.	Redemption	100.0000.....	262,663	262,663	262,663	262,663	0	0	0	0	262,663	0	0	0	7,433	01/15/2023.	
12533@	AA	7	Burlington Northern Santa Fe Railway Ser.....	01/15/2020.	Redemption	100.0000.....	191,027	191,027	191,027	191,027	0	0	0	0	191,027	0	0	0	5,406	01/15/2023.	
126117	AR	1	CNA Finl Corp 5.750% 08/15/21.....	09/16/2020.	Call	104.7940.....	5,239,700	5,000,000	5,357,650	5,069,271	0	(29,634)	0	(29,634)	5,039,637	0	(39,637)	(39,637)	551,957	08/15/2021.	
126410	LM	9	CSX Equipment Trust Cert.....	07/15/2020.	Redemption	100.0000.....	233,156	233,156	233,156	233,156	0	0	0	0	233,156	0	0	0	14,575	01/15/2023.	
12647G	BF	4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	12/01/2020.	Paydown.....	100.0000.....	1,652,239	1,652,239	1,653,272	1,652,878	0	(639)	0	(639)	1,652,239	0	0	0	31,832	07/25/2043.	
12649R	BF	8	Credit Suisse Mortgage Trust Series 2015.....	12/01/2020.	Paydown.....	100.0000.....	1,687,256	1,687,256	1,716,783	1,709,858	0	(22,602)	0	(22,602)	1,687,256	0	0	0	35,628	02/25/2045.	
12718@	AA	4	Costco Bayonne CTL 2019-16.....	12/15/2020.	Redemption	100.0000.....	87,897	87,897	87,897	87,897	0	0	0	0	87,897	0	0	0	1,337	03/31/2044.	
134011	AL	9	CAMP PENDELTON/QUANTICO.....	10/01/2020.	Call	100.0000.....	240,000	240,000	295,092	292,603	0	(382)	0	(382)	292,221	0	(52,221)	(52,221)	11,097	10/01/2050.	
14149Y	AT	5	Cardinal Health Inc 4.625% 12/15/20.....	06/22/2020.	Call	102.0160.....	10,936,115	10,720,000	10,637,574	10,710,283	0	4,757	0	4,757	10,715,040	0	4,960	4,960	473,656	12/15/2020.	
144285	AJ	2	Carpenter Technology 5.200% 07/15/21.....	08/24/2020.	Call	104.1960.....	8,335,680	8,000,000	7,986,800	7,997,555	0	1,006	0	1,006	7,998,561	0	1,439	1,439	796,747	07/15/2021.	
17315C	AM	9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-	12/01/2020.	Paydown.....	100.0000.....	1,210,989	1,210,989	1,186,013	1,196,270	0	14,720	0	14,720	1,210,989	0	0	0	27,662	02/10/2051.	
178566	AC	9	CITY NATIONAL CORP 5.250% 09/15/20.....	09/15/2020.	Maturity.....	100.0000.....	5,000,000	5,000,000	4,922,250	4,992,869	0	7,131	0	7,131	5,000,000	0	0	0	262,500	09/15/2020.	
205887	BL	5	Conagra Inc 4.950% 08/15/20.....	08/15/2020.	Maturity.....	100.0000.....	859,000	859,000	859,000	859,000	0	0	0	0	859,000	0	0	0	42,521	08/15/2020.	
205887	BR	2	Conagra Inc 3.200% 01/25/23.....	12/23/2020.	Call	105.8790.....	1,982,055	1,872,000	1,847,720	1,862,046	0	3,058	0	3,058	1,865,105	0	6,895	6,895	194,586	01/25/2023.	
216871	AE	3	COOPER US INC 3.875% 12/15/20.....	12/15/2020.	Maturity.....	100.0000.....	4,000,000	4,000,000	3,847,320	3,982,447	0	17,553	0	17,553	4,000,000	0	0	0	155,000	12/15/2020.	
219023	AF	5	Ingredion Inc 4.625% 11/01/20.....	07/09/2020.	Call	101.3056.....	1,519,584	1,500,000	1,600,065	1,510,535	0	(6,551)	0	(6,551)	1,503,984	0	(3,984)	(3,984)	67,376	11/01/2020.	

E14.7

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	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
22160@ AA 6	COSTCO 3.910% 06/20/43.....		12/20/2020.	Redemption 100.0000.....		159,384	159,384	159,384	159,384	0	0	0	0	0	159,384	0	0	0	3,396	06/20/2043.
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7.....		12/01/2020.	Paydown.....		351,709	351,709	352,808	352,645	0	(936)	0	(936)	0	351,709	0	0	0	7,476	11/25/2034.
22822V AA 9	Crown Castle International Cor.....		07/06/2020.	Call 101.5570.....		1,015,570	1,000,000	993,996	996,967	0	1,370	0	1,370	0	998,337	0	1,663	1,663	45,887	02/15/2021.
22966R AA 4	CUBESMART LP 4.800% 07/15/22.....		10/30/2020.	Call 107.0336.....		3,746,176	3,500,000	3,544,510	3,512,081	0	(4,309)	0	(4,309)	0	3,507,772	0	(7,772)	(7,772)	463,176	07/15/2022.
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS.....		11/20/2020.	Paydown.....		91,838	91,838	91,859	91,859	0	(21)	0	(21)	0	91,838	0	0	0	2,467	11/20/2047.
23317H AA 0	DDR CORP 4.625% 07/15/22.....		03/23/2020.	Call 108.2759.....		1,018,876	941,000	923,159	935,669	0	449	0	449	0	936,118	0	4,882	4,882	107,858	07/15/2022.
23371D AE 4	DAE FUNDING LLC 5.750% 11/15/23.....		03/09/2020.	ATHENE.....		2,412,000	2,400,000	2,399,000	2,399,203	0	36	0	36	0	2,399,238	0	12,762	12,762	44,467	11/15/2023.
24617# AA 9	DELAWARE NORTH COMPANIES INC BOSTON No.		11/14/2020.	Various.....		383,737	383,737	383,737	383,737	0	0	0	0	0	383,737	0	0	0	11,029	11/14/2034.
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1		12/01/2020.	Paydown.....		125,441	125,441	117,993	119,778	0	5,663	0	5,663	0	125,441	0	0	0	2,245	06/25/2034.
252389J AK 2	DIGITAL REALTY TRUST LP.....		08/03/2020.	Call 106.0018.....		6,331,488	5,973,000	5,646,635	5,852,765	0	24,505	0	24,505	0	5,877,269	0	95,731	95,731	540,125	10/01/2022.
25466A AB 7	DISCOVER BANK 7.000% 04/15/20.....		04/15/2020.	Various.....		10,000,000	10,000,000	10,753,480	10,029,755	0	(29,755)	0	(29,755)	0	10,000,000	0	0	0	350,000	04/15/2020.
25654# AA 0	Dodgers Tickets LLC 5.660% 03/31/30.....		03/31/2020.	Redemption 100.0000.....		483,893	483,893	483,893	483,893	0	0	0	0	0	483,893	0	0	0	27,388	03/31/2030.
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201.....		10/25/2020.	Paydown.....		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	1,930	07/25/2047.
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201.....		10/25/2020.	Paydown.....		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,894	07/25/2048.
25755T AL 4	Dominos Pizza Master Issuer L SERIES 201.....		10/25/2020.	Paydown.....		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	205	10/25/2049.
26442C AJ 3	DUKE ENERGY CAROLINAS 4.300% 06/15/20.		06/15/2020.	Maturity.....		1,000,000	1,000,000	997,650	999,871	0	129	0	129	0	1,000,000	0	0	0	21,500	06/15/2020.
27004@ AA 5	EAGLES STADIUM INC Series A No. RA-17.....		07/15/2020.	Redemption 100.0000.....		386,176	386,176	386,176	386,176	0	0	0	0	0	386,176	0	0	0	13,315	01/15/2039.
278865 AL 4	Ecolab Inc 4.350% 12/08/21.....		09/12/2020.	Call 104.7543.....		8,545,860	8,158,000	8,832,830	8,311,085	0	(54,067)	0	(54,067)	0	8,257,018	0	(99,018)	(99,018)	657,958	12/08/2021.
292480 AH 3	ENABLE MIDSTREAM PARTNER.....		11/04/2020.	Various.....		4,900,000	5,000,000	4,988,863	4,994,558	0	982	0	982	0	4,995,541	0	(95,541)	(95,541)	190,125	05/15/2024.
29348Q AB 8	ENOGEX LLC 6.250% 03/15/20.....		03/15/2020.	Maturity.....		10,000,000	10,000,000	9,918,000	9,997,814	0	2,186	0	2,186	0	10,000,000	0	0	0	312,500	03/15/2020.
29717P AD 9	ESSEX PORTFOLIO LP 3.625% 08/15/22.....		09/14/2020.	Call 105.9698.....		1,059,698	1,000,000	1,004,510	1,001,345	0	(376)	0	(376)	0	1,000,969	0	(969)	(969)	98,868	08/15/2022.
29717P AJ 6	ESSEX PORTFOLIO LP 5.200% 03/15/21.....		12/15/2020.	Call 100.0000.....		4,145,000	4,145,000	4,385,784	4,183,654	0	(38,654)	0	(38,654)	0	4,145,000	0	0	0	269,425	03/15/2021.
30161M AG 8	Exelon Generation Co LLC.....		11/03/2020.	Various.....		1,786,545	1,500,000	1,674,360	1,663,958	0	(4,070)	0	(4,070)	0	1,659,888	0	126,657	126,657	102,604	10/01/2039.
30288* AE 0	FLNG Liquefaction 2 LLC.....		12/31/2020.	Redemption 100.0000.....		320,400	320,400	320,400	320,400	0	0	0	0	0	320,400	0	0	0	14,066	12/31/2038.
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004.....		12/01/2020.	Paydown.....		481,346	481,346	464,198	466,206	0	15,140	0	15,140	0	481,346	0	0	0	6,659	06/25/2034.
340711 AT 7	Florida Gas Transmission.....		07/15/2020.	Maturity.....		2,000,000	2,000,000	1,996,520	1,999,760	0	240	0	240	0	2,000,000	0	0	0	109,000	07/15/2020.
344868 AA 2	FOOTBALL TRUST V 5.350% 10/05/20.....		10/05/2020.	Maturity.....		1,667,665	1,667,665	1,667,665	1,667,665	0	0	0	0	0	1,667,665	0	0	0	90,211	10/05/2020.
345370 CR 9	Ford Mtr Co 4.346% 12/08/26.....		02/05/2020.	Morgan Stanley DWD.....		1,030,780	1,000,000	1,015,590	1,011,726	0	(155)	0	(155)	0	1,011,572	0	19,208	19,208	7,123	12/08/2026.
348609 AG 3	FT SAM HOUSTON MILIT HSG.....		09/15/2020.	Call 100.0000.....		115,000	115,000	138,575	138,366	0	(156)	0	(156)	0	138,210	0	(23,210)	(23,210)	5,164	03/15/2050.
36155W AK 2	GCI INC 6.875% 04/15/25.....		10/14/2020.	Call 103.4380.....		2,792,826	2,700,000	2,716,875	2,709,696	0	(2,121)	0	(2,121)	0	2,707,575	0	(7,575)	(7,575)	277,935	04/15/2025.
364760 AK 4	Gap Inc 5.950% 04/12/21.....		06/06/2020.	Call 104.5352.....		6,036,910	5,775,000	5,754,788	5,771,708	0	1,078	0	1,078	0	5,772,786	0	2,215	2,215	485,258	04/12/2021.
36804P AF 3	GATX Financial 144A 5.697% 01/02/25.....		07/02/2020.	Redemption 100.0000.....		120,020	120,020	120,020	120,020	0	0	0	0	0	120,020	0	0	0	3,668	01/02/2025.
36877* AA 2	GENCONN ENRGY LLC No. R-28.....		07/15/2020.	Redemption 100.0000.....		575,190	575,190	575,190	575,190	0	0	0	0	0	575,190	0	0	0	20,405	07/25/2041.
37247D AP 1	Genworth Financial Inc.....		08/04/2020.	Various.....		5,011,531	5,000,000	4,890,000	4,973,057	0	8,691	0	8,691	0	4,981,748	0	29,782	29,782	329,114	09/24/2021.
372917 AS 3	Genzyme Corp-General Division.....		06/15/2020.	Maturity.....		4,000,000	4,000,000	4,010,600	4,000,601	0	(601)	0	(601)	0	4,000,000	0	0	0	100,000	06/15/2020.
37331N AB 7	GEORGIA-PACIFIC LLC 5.400% 11/01/20.....		11/01/2020.	Maturity.....		2,000,000	2,000,000	1,988,000	1,998,670	0	1,330	0	1,330	0	2,000,000	0	0	0	108,000	11/01/2020.
38141E A5 8	Goldman Sachs Group Inc.....		03/15/2020.	Maturity.....		4,000,000	4,000,000	3,847,840	3,995,940	0	4,060	0	4,060	0	4,000,000	0	0	0	107,500	03/15/2020.
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A.....		12/15/2020.	Paydown.....		656,656	656,656	656,351	656,356	0	300	0	300	0	656,656	0	0	0	14,215	10/15/2052.
38218E AB 3	Goodgreen Trust SERIES 20192A CLASS B.....		12/16/2020.	Paydown.....		299,929	299,929	299,882	299,882	0	47	0	47	0	299,929	0	0	0	7,522	04/15/2055.
382388 AW 6	Goodrich Corporation 4.875% 03/01/20.....		03/01/2020.	Maturity.....		1,000,000	1,000,000	1,014,250	1,000,290	0	(290)	0	(290)	0	1,000,000	0	0	0	24,375	03/01/2020.
38238Q AL 0	Goodrich Corp 7.100% 11/15/27.....		06/10/2020.	Tax Free Exchange.....		4,622,059	4,425,000	4,808,559	4,631,129	0	(9,070)	0	(9,070)	0	4,622,059	0	0	0	161,513	11/15/2027.

E14.8

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	Contractual Maturity Date
384802 AC 8	Grainger WW Inc 3.750% 05/15/46.....		02/18/2020.	Raymond James.....		5,499,050	5,000,000	4,976,440	4,978,086	0	67	0	67	0	4,978,154	0	520,896	520,896	49,479	05/15/2046.
39949* AA 0	HYATT HOUSE Ground Lease Trust A-2017B.....		12/15/2020.	Redemption 100.0000.....		15,781	15,781	15,781	15,781	0	0	0	0	0	15,781	0	0	0	426	10/15/2047.
39950# AA 2	MARRIOTT GROUND 4.480% 11/15/39.....		12/15/2020.	Redemption 100.0000.....		259,780	259,780	259,780	259,780	0	0	0	0	0	259,780	0	0	0	6,347	11/15/2039.
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A.....		12/20/2020.	Paydown.....		602,016	602,016	601,169	601,181	0	835	0	835	0	602,016	0	0	0	12,997	09/20/2047.
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A.....		12/20/2020.	Paydown.....		481,613	481,613	493,524	493,249	0	(11,636)	0	(11,636)	0	481,613	0	0	0	12,494	09/20/2047.
41884# AA 9	HATCHET RIDGE WIND Cert R-7.....		12/14/2020.	Redemption 100.0000.....		566,710	566,710	566,710	566,710	0	0	0	0	0	566,710	0	0	0	22,812	12/14/2029.
421946 AH 7	Healthcare Realty Trust Inc.....		10/18/2020.	Call 108.1544.....		8,333,298	7,705,000	7,190,060	7,496,612	0	47,502	0	47,502	0	7,544,113	0	160,887	160,887	919,644	04/15/2023.
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5.....		12/31/2020.	Redemption 100.0000.....		432,144	432,144	432,144	432,144	0	0	0	0	0	432,144	0	0	0	14,769	11/30/2030.
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A.....		12/20/2020.	Paydown.....		1,403,649	1,403,649	1,403,014	1,403,044	0	605	0	605	0	1,403,649	0	0	0	33,109	09/20/2040.
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A.....		12/20/2020.	Paydown.....		1,059,763	1,059,763	1,059,644	1,059,647	0	116	0	116	0	1,059,763	0	0	0	26,061	09/20/2040.
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A.....		12/20/2020.	Paydown.....		631,261	631,261	631,205	631,206	0	55	0	55	0	631,261	0	0	0	15,513	09/20/2041.
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A.....		12/20/2020.	Paydown.....		1,472,822	1,472,822	1,480,412	1,480,280	0	(7,457)	0	(7,457)	0	1,472,822	0	0	0	33,581	09/20/2041.
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A.....		12/20/2020.	Paydown.....		575,637	575,637	569,161	569,275	0	6,362	0	6,362	0	575,637	0	0	0	10,640	09/20/2042.
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A.....		12/22/2020.	Paydown.....		469,908	469,908	481,647	481,244	0	(11,336)	0	(11,336)	0	469,908	0	0	0	11,026	09/20/2042.
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A.....		12/20/2020.	Paydown.....		1,979,101	1,979,101	2,028,190	2,027,345	0	(48,244)	0	(48,244)	0	1,979,101	0	0	0	45,005	09/20/2048.
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A.....		12/20/2020.	Paydown.....		718,833	718,833	736,713	736,375	0	(17,542)	0	(17,542)	0	718,833	0	0	0	16,896	09/20/2048.
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A.....		12/20/2020.	Paydown.....		1,762,753	1,762,753	1,762,883	1,762,874	0	(121)	0	(121)	0	1,762,753	0	0	0	45,458	09/20/2041.
427866 AR 9	The Hershey Company 4.125% 12/01/20.....		12/01/2020.	Maturity.....		5,000,000	5,000,000	4,955,350	4,995,072	0	4,928	0	4,928	0	5,000,000	0	0	0	206,250	12/01/2020.
43739E AJ 6	HEMIBANC MORTGAGE TRUST SERIES 20042 CLA		12/25/2020.	Paydown.....		587,986	587,986	528,452	533,177	0	54,810	0	54,810	0	587,986	0	0	0	5,640	12/25/2034.
44107T AT 3	HOST HOTELS & RESORTS LP.....		08/20/2020.	Various.....		9,630,000	9,000,000	9,625,440	9,225,742	0	(46,726)	0	(46,726)	0	9,179,017	0	(179,017)	(179,017)	1,044,438	03/01/2023.
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33.....		11/30/2020.	Redemption 100.0000.....		149,000	149,000	96,850	96,850	0	0	0	0	0	96,850	0	52,150	52,150	4,216	05/31/2033.
446150 AG 9	Huntington Bancshares Inc.....		12/15/2020.	Various.....		11,000,000	11,000,000	12,343,210	11,164,967	0	(164,967)	0	(164,967)	0	11,000,000	0	0	0	770,000	12/15/2020.
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser.....		12/01/2020.	Paydown.....		669,479	669,479	605,669	669,479	0	0	0	0	0	669,479	0	0	0	8,722	06/12/2043.
466365 AC 7	Jack in the Box Funding LLC SERIES 20191.....		08/25/2020.	Paydown.....		101,250	101,250	101,250	101,250	0	0	0	0	0	101,250	0	0	0	2,516	08/25/2049.
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		12/01/2020.	Paydown.....		2,795,365	2,795,365	2,788,814	2,788,974	0	6,391	0	6,391	0	2,795,365	0	0	0	53,618	07/25/2043.
47232M AD 4	JEFFERIES FIN LLC / JFIN.....		10/01/2020.	Call 103.6250.....		1,554,375	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	177,021	08/15/2024.
48121@ AC 5	JRD HOLDINGS LLC Series 2014A No. RA-38.....		03/27/2020.	Redemption 100.0000.....		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	10,410	03/27/2021.
48121@ AD 3	JRD HOLDINGS LLC Series 2014B No. RB-47.....		03/27/2020.	Redemption 100.0000.....		429,000	429,000	429,000	429,000	0	0	0	0	0	429,000	0	0	0	8,859	03/27/2024.
486606 H* 0	KAYNE ANDERSON MLP INVESTMENT Series BB		03/25/2020.	Call 103.4778.....		2,330,581	2,252,252	2,252,252	2,252,252	0	0	0	0	0	2,252,252	0	0	0	100,971	05/03/2021.
487836 BD 9	Kellogg Company 4.000% 12/15/20.....		12/15/2020.	Maturity.....		5,000,000	5,000,000	4,891,500	4,987,520	0	12,480	0	12,480	0	5,000,000	0	0	0	200,000	12/15/2020.
50076Q AZ 9	KRAFT FOODS GROUP INC 3.500% 06/06/22.....		02/14/2020.	MarketAxess.....		2,553,550	2,500,000	2,477,500	2,493,779	0	330	0	330	0	2,494,110	0	59,440	59,440	17,743	06/06/2022.
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20.....		12/11/2020.	Paydown.....		726,503	726,503	486,317	535,532	0	190,971	0	190,971	0	726,503	0	0	0	24,949	04/15/2041.
502431 AH 2	L3HARRIS TECH INC 4.950% 02/15/21.....		12/14/2020.	Call 100.0000.....		5,000,000	5,000,000	5,241,150	5,026,884	0	(26,884)	0	(26,884)	0	5,000,000	0	0	0	329,313	02/15/2021.
50540R AJ 1	Laboratory Corp of Am Holdings.....		08/17/2020.	Call 100.0000.....		3,500,000	3,500,000	3,483,970	3,498,289	0	1,226	0	1,226	0	3,499,515	0	485	485	122,306	11/15/2020.
521865 AX 3	Lear Corp 5.250% 01/15/25.....		03/21/2020.	Call 102.6250.....		8,466,563	8,250,000	8,242,188	8,246,172	0	147	0	147	0	8,246,320	0	3,680	3,680	512,531	01/15/2025.
52467@ AJ 4	Stop & Shop 7.539% 11/15/26.....		12/15/2020.	Redemption 100.0000.....		249,580	249,580	252,159	250,591	0	(73)	0	(73)	0	250,518	0	(939)	(939)	10,248	11/15/2026.
527298 BD 4	LEVEL 3 ESCROW 5.375% 08/15/22.....		07/15/2020.	Call 100.0000.....		841,000	841,000	821,026	833,466	0	1,470	0	1,470	0	834,936	0	6,064	6,064	30,136	08/15/2022.
53117C AT 9	Liberty Property Trust.....		02/11/2020.	Tax Free Exchange.....		3,990,589	4,000,000	3,989,680	3,990,492	0	96	0	96	0	3,990,589	0	0	0	91,500	02/01/2029.

E14.9

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	Contractual Maturity Date
534187 AY 5	Lincoln National Corp 6.250% 02/15/20.....		02/15/2020	Maturity.....		1,000,000	1,000,000	998,510	999,980	0	20	0	20	0	1,000,000	0	0	0	31,250	02/15/2020
576434 CU 6	MASSTR ALTERNATIVE LOANS TRUST SERIES 200		12/01/2020	Paydown.....		854,222	854,222	894,798	889,078	0	(34,855)	0	(34,855)	0	854,222	0	0	0	35,867	03/25/2033
577778 CB 7	Macys Retail Holdings Inc.....		07/28/2020	Various.....		2,048,731	2,000,000	2,095,480	2,055,042	0	(6,311)	0	(6,311)	0	2,048,731	0	0	0	177,803	07/15/2024
58517# AA 8	Meggitt Holdings (USA) Inc Series B Note.....		06/15/2020	Maturity.....		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	175,700	06/15/2020
58571L AA 8	MELTEL LAND FUNDING LLC.....		12/15/2020	Paydown.....		107,699	107,699	107,699	107,699	0	0	0	0	0	107,699	0	0	0	2,875	04/15/2049
59524E AC 6	MID-ATLANTIC MILITARY CO.....		08/01/2020	Various.....		237,047	237,047	239,663	239,497	0	(8)	0	(8)	0	239,489	0	(2,442)	(2,442)	9,203	08/01/2050
60040# AA 0	MILLENNIUM PIPELINES Series A Note A-31.....		12/30/2020	Redemption 100.0000.....		190,507	190,507	190,507	190,507	0	0	0	0	0	190,507	0	0	0	7,616	06/30/2027
60040# AB 8	MILLENNIUM PIPELINES Series B Note B-25.....		12/30/2020	Redemption 100.0000.....		109,908	109,908	109,908	109,908	0	0	0	0	0	109,908	0	0	0	4,946	06/30/2032
60871R AD 2	MOLSON COORS BREWING CO.....		05/14/2020	Barclays Capital.....		3,023,880	3,000,000	2,979,540	2,980,052	0	185	0	185	0	2,980,238	0	43,642	43,642	82,083	05/01/2042
61237W AC 0	MONTEFIORE MEDICAL CENT.....		10/20/2020	Redemption 100.0000.....		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	4,704	04/30/2032
615394 AK 9	Moog Inc 5.250% 12/01/22.....		01/13/2020	Call 101.3130.....		1,013,130	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,255	12/01/2022
61980A AC 7	Motiva Enterprises LLC.....		01/15/2020	Maturity.....		1,405,000	1,405,000	1,402,246	1,404,987	0	13	0	13	0	1,405,000	0	0	0	40,394	01/15/2020
62819# AA 5	MUSTANG HILLS LLC No. 11.....		11/30/2020	Various.....		575,825	575,825	575,825	575,825	0	0	0	0	0	575,825	0	0	0	23,427	11/30/2035
62927# AF 3	NFL VENTURES Ser 2015-A Tranche C No.RC.....		10/15/2020	Redemption 100.0000.....		292,161	292,161	292,161	292,161	0	0	0	0	0	292,161	0	0	0	7,647	04/15/2031
62927# AG 1	NFL VENTURES Ser 2015-A Tranche D No RD.....		10/15/2020	Redemption 100.0000.....		224,777	224,777	224,777	224,777	0	0	0	0	0	224,777	0	0	0	6,036	04/15/2032
63741# AE 6	Natl Retail Properties.....		03/20/2020	Call 105.1321.....		5,256,605	5,000,000	4,923,250	4,975,961	0	1,765	0	1,765	0	4,977,726	0	22,274	22,274	338,410	10/15/2022
63860U AK 6	NATIONSTAR MORT/CAP CORP.....		02/15/2020	Call 100.0000.....		873,000	873,000	835,846	862,560	0	766	0	766	0	863,325	0	9,675	9,675	34,794	07/01/2021
63860U AL 4	NATIONSTAR MORT/CAP CORP.....		02/15/2020	Various.....		2,650,000	2,650,000	2,130,500	2,419,378	0	10,513	0	10,513	0	2,429,890	0	220,110	220,110	35,407	06/01/2022
64079* AB 8	Neptune Regional Transmission.....		12/31/2020	Redemption 100.0000.....		257,711	257,711	257,711	257,711	0	0	0	0	0	257,711	0	0	0	10,003	06/30/2027
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32.....		12/15/2020	Redemption 100.0000.....		445,460	445,460	445,460	445,460	0	0	0	0	0	445,460	0	0	0	10,457	08/15/2032
64761* AA 3	NEW ORLEANS 4.467% 03/15/33.....		12/15/2020	Redemption 100.0000.....		246,967	246,967	246,967	246,967	0	0	0	0	0	246,967	0	0	0	6,038	03/15/2033
65473Q B* 3	NiSource Finance Corp Ser D.....		09/23/2020	Call 125.9176.....		11,332,580	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	2,766,968	11/28/2025
66989H AD 0	NOVARTIS CAPITAL CORP 4.400% 04/24/20.....		04/24/2020	Maturity.....		2,000,000	2,000,000	1,984,740	1,999,427	0	573	0	573	0	2,000,000	0	0	0	44,000	04/24/2020
67085K AA 0	OFFUTT AFB AMERICA FIRST.....		09/01/2020	Redemption 100.0000.....		17,398	17,398	18,422	18,369	0	(9)	0	(9)	0	18,360	0	(962)	(962)	686	09/01/2050
67103H AA 5	O'REILLY AUTOMOTIVE INC.....		10/14/2020	Call 100.0000.....		8,500,000	8,500,000	8,517,735	8,500,528	0	(2,565)	0	(2,565)	0	8,497,963	0	2,037	2,037	517,969	01/14/2021
67389M AC 5	Oaks 2015-1 Series 2015-1.....		12/01/2020	Paydown.....		2,376,466	2,376,466	2,382,779	2,382,382	0	(5,916)	0	(5,916)	0	2,376,466	0	0	0	52,391	04/25/2046
674599 CG 8	Occidental Pete Corp 3.500% 06/15/25.....		08/20/2020	Barclays Capital.....		892,500	1,000,000	997,420	998,475	0	166	0	166	0	998,641	0	(106,141)	(106,141)	24,208	06/15/2025
677071 AU 6	OHANA MILITARY COMM LLC.....		10/01/2020	Redemption 100.0000.....		75,717	75,717	91,573	90,407	0	(203)	0	(203)	0	90,204	0	(14,487)	(14,487)	3,422	10/01/2051
68233J AM 6	Oncore Electric 5.750% 09/30/20.....		09/30/2020	Maturity.....		5,000,000	5,000,000	5,026,457	5,002,510	0	(2,510)	0	(2,510)	0	5,000,000	0	0	0	287,500	09/30/2020
69373V AA 3	Pacefunding SERIES 20181A CLASS AA.....		11/20/2020	Paydown.....		2,456,758	2,456,758	2,456,758	2,456,758	0	0	0	0	0	2,456,758	0	0	0	57,775	09/20/2049
69373V AB 1	Pacefunding SERIES 20181A CLASS AB.....		11/20/2020	Paydown.....		2,456,758	2,456,758	2,456,758	2,456,758	0	0	0	0	0	2,456,758	0	0	0	57,775	09/20/2049
69373V AC 9	Pacefunding SERIES 20181A CLASS BA.....		11/20/2020	Paydown.....		759,142	759,142	759,142	759,142	0	0	0	0	0	759,142	0	0	0	23,196	09/20/2049
69373V AD 7	Pacefunding SERIES 20181A CLASS BB.....		11/20/2020	Paydown.....		520,711	520,711	520,711	520,711	0	0	0	0	0	520,711	0	0	0	15,911	09/20/2049
69375H AA 2	Pacefunding SERIES 20191A CLASS AA.....		11/20/2020	Paydown.....		2,046,932	2,046,932	2,046,932	2,046,932	0	0	0	0	0	2,046,932	0	0	0	48,237	09/20/2049
69375H AB 0	Pacefunding SERIES 20191A CLASS BA.....		09/20/2020	Paydown.....		400,165	400,165	400,165	400,165	0	0	0	0	0	400,165	0	0	0	16,929	09/20/2049
69375H AC 8	Pacefunding SERIES 20191A CLASS AB.....		11/20/2020	Paydown.....		2,876,039	2,876,039	2,876,039	2,876,039	0	0	0	0	0	2,876,039	0	0	0	67,775	09/20/2049
69375H AD 6	Pacefunding SERIES 20191A CLASS BB.....		09/20/2020	Paydown.....		514,681	514,681	514,681	514,681	0	0	0	0	0	514,681	0	0	0	21,773	09/20/2049
69375P AA 4	Pacefunding SERIES 20182A CLASS AA.....		12/19/2020	Paydown.....		4,903,901	4,903,901	4,903,901	4,903,901	0	0	0	0	0	4,903,901	0	0	0	124,691	09/22/2053
69375P AB 2	Pacefunding SERIES 20182A CLASS AB.....		12/19/2020	Paydown.....		157,231	157,231	157,231	157,231	0	0	0	0	0	157,231	0	0	0	5,875	09/22/2053
69375P AC 0	Pacefunding SERIES 20182A CLASS BA.....		12/19/2020	Paydown.....		3,309,861	3,309,861	3,309,861	3,309,861	0	0	0	0	0	3,309,861	0	0	0	84,160	09/22/2053
69375P AD 8	Pacefunding SERIES 20182A CLASS BB.....		12/19/2020	Paydown.....		220,889	220,889	220,889	220,889	0	0	0	0	0	220,889	0	0	0	8,253	09/22/2053

E14.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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
72353P AB 2	Pioneer Aircraft Finance Limi SERIES 201.....		04/15/2020	Paydown.....		23,810	23,810	23,809	23,809	0	1	0	1	0	23,810	0	0	0	242	06/15/2044.
723787 AK 3	Pioneer Natural Resources Comp.....		05/27/2020	Call 104.5000.....		6,688,000	6,400,000	6,546,944	6,439,938	0	(6,765)	0	(6,765)	0	6,433,173	0	(33,173)	(33,173)	507,093	07/15/2022.
72703P AB 9	Planet Fitness Master Issuer SERIES 2018.....		12/05/2020	Paydown.....		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	4,958	09/05/2048.
72925P AD 7	Plum Creek Timberlands.....		09/28/2020	Call 106.9350.....		5,346,750	5,000,000	4,959,500	4,985,846	0	3,132	0	3,132	0	4,988,978	0	11,022	11,022	515,118	03/15/2023.
747262 AH 6	QVC INC 5.125% 07/02/22.....		09/19/2020	Call 107.9530.....		3,238,590	3,000,000	3,161,250	3,049,711	0	(13,723)	0	(13,723)	0	3,035,987	0	(35,987)	(35,987)	425,225	07/02/2022.
747262 AK 9	QVC INC 4.375% 03/15/23.....		09/24/2020	Seaport Group.....		3,120,938	3,000,000	2,999,040	2,999,642	0	77	0	77	0	2,999,719	0	121,219	121,219	134,349	03/15/2023.
74834L AS 9	Quest Diagnostics Inc 4.700% 04/01/21.....		11/18/2020	Call 101.6050.....		5,268,220	5,185,000	5,269,152	5,197,888	0	(9,023)	0	(9,023)	0	5,188,865	0	(3,865)	(3,865)	358,730	04/01/2021.
74840L AA 0	Quicken Loans Inc 5.750% 05/01/25.....		10/14/2020	Various.....		2,571,875	2,500,000	2,484,375	2,490,553	0	1,212	0	1,212	0	2,491,765	0	8,235	8,235	208,837	05/01/2025.
74922T AA 4	Residential Accredit Loans I SERIES 2007.....		12/25/2020	Paydown.....		121,066	121,066	114,408	114,491	0	6,576	0	6,576	0	121,066	0	0	0	756	05/25/2037.
755111 BR 1	Raytheon Co 4.400% 02/15/20.....		02/15/2020	Maturity.....		2,000,000	2,000,000	1,995,100	1,999,933	0	67	0	67	0	2,000,000	0	0	0	44,000	02/15/2020.
756109 AL 8	REALTY INCOME CORP 5.750% 01/15/21.....		01/10/2020	Call 103.7780.....		5,188,900	5,000,000	5,532,900	5,057,167	0	(1,719)	0	(1,719)	0	5,055,449	0	(55,449)	(55,449)	328,657	01/15/2021.
7591EP AM 2	REGIONS FINANCIAL CORP.....		05/19/2020	ATHENE.....		679,470	665,000	672,820	671,830	0	(1,013)	0	(1,013)	0	670,816	0	8,654	8,654	14,071	08/14/2022.
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A.....		12/20/2020	Paydown.....		256,807	256,807	256,739	256,740	0	67	0	67	0	256,807	0	0	0	5,344	09/20/2052.
75974@ AA 0	RENEWABLE ENGY 4.110% 03/31/35.....		09/30/2020	Various.....		598,524	598,524	598,524	598,524	0	0	0	0	0	598,524	0	0	0	20,591	03/31/2035.
759891 AA 2	RENRE NORTH AMERICA HLDG.....		03/15/2020	Maturity.....		3,000,000	3,000,000	3,149,310	3,003,989	0	(3,989)	0	(3,989)	0	3,000,000	0	0	0	86,250	03/15/2020.
760759 AM 2	Republic Services Inc 4.750% 05/15/23.....		12/09/2020	Call 110.4380.....		2,007,763	1,818,000	1,974,893	1,871,801	0	(14,277)	0	(14,277)	0	1,857,524	0	(39,524)	(39,524)	281,875	05/15/2023.
76169# AG 8	Reyes Holdings LLC Series 2012A No. R-44.....		07/31/2020	Redemption 100.0000.....		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	82,080	07/31/2022.
783764 AP 8	RYLAND GROUP 6.625% 05/01/20.....		05/01/2020	Maturity.....		2,000,000	2,000,000	1,975,000	1,998,807	0	1,193	0	1,193	0	2,000,000	0	0	0	66,250	05/01/2020.
78412D AN 9	Semco Energy Inc 5.150% 04/21/20.....		04/21/2020	Maturity.....		3,000,000	3,000,000	2,997,900	2,999,920	0	80	0	80	0	3,000,000	0	0	0	77,250	04/21/2020.
78442F EJ 3	SLM Corp 8.000% 03/25/20.....		03/25/2020	Various.....		4,242,000	4,242,000	4,092,928	4,235,531	0	6,469	0	6,469	0	4,242,000	0	0	0	169,680	03/25/2020.
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29.....		12/31/2020	Redemption 100.0000.....		443,893	443,893	443,893	443,893	0	0	0	0	0	443,893	0	0	0	9,969	05/31/2029.
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS.....		12/20/2020	Paydown.....		335,005	335,005	303,913	310,054	0	24,951	0	24,951	0	335,005	0	0	0	2,870	05/20/2035.
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS.....		12/01/2020	Paydown.....		1,095,250	1,095,250	982,334	1,001,086	0	94,164	0	94,164	0	1,095,250	0	0	0	17,504	04/25/2043.
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS.....		12/01/2020	Paydown.....		2,139,939	2,139,939	2,010,306	2,031,143	0	108,796	0	108,796	0	2,139,939	0	0	0	43,192	05/25/2043.
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS.....		12/01/2020	Paydown.....		1,225,249	1,225,249	1,161,689	1,173,636	0	51,613	0	51,613	0	1,225,249	0	0	0	21,812	07/25/2042.
82967N AU 2	SIRIUS XM RADIO INC 5.375% 04/15/25.....		07/09/2020	Various.....		10,782,240	10,500,000	10,492,500	10,493,146	0	(139)	0	(139)	0	10,493,007	0	6,993	6,993	696,115	04/15/2025.
83421# AA 1	SOLGEN LLC 3.930% 09/30/36.....		12/31/2020	Various.....		493,920	493,920	493,920	493,920	0	0	0	0	0	493,920	0	0	0	16,908	09/30/2036.
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2.....		12/20/2020	Paydown.....		135,000	135,000	135,548	135,520	0	(520)	0	(520)	0	135,000	0	0	0	2,945	02/20/2048.
84474Y AA 4	SW AIRLINES 07-1 TRUST.....		08/01/2020	Various.....		856,863	856,863	757,095	835,301	0	3,360	0	3,360	0	838,661	0	18,202	18,202	39,871	02/01/2024.
84859@ AA 3	SPIRIT 2015-1 4.930% 04/01/23.....		10/01/2020	Redemption 100.0000.....		595,556	595,556	595,556	595,556	0	0	0	0	0	595,556	0	0	0	22,021	04/01/2023.
84858W AA 4	SPIRIT AIR 2017-1 PTT AA.....		08/15/2020	Redemption 100.0000.....		377,628	377,628	393,175	392,746	0	(504)	0	(504)	0	392,241	0	(14,613)	(14,613)	9,559	02/15/2030.
84860* AB 9	Spirits of St. Louis BB Club No. R-22.....		12/31/2020	Redemption 100.0000.....		92,444	92,444	92,444	92,444	0	0	0	0	0	92,444	0	0	0	2,441	06/30/2036.
848609 AA 1	SPIRITS NEWCO No. R-43.....		12/31/2020	Various.....		232,069	232,069	232,069	232,069	0	0	0	0	0	232,069	0	0	0	9,127	06/30/2036.
85205T AK 6	SPIRIT AEROSYSTEMS INC.....		12/08/2020	Various.....		399,800	400,000	398,145	398,362	0	152	0	152	0	398,514	0	1,286	1,286	18,144	06/15/2028.
85234# AB 1	STADIUM FUNDING TRUST No. 57.....		04/01/2020	Redemption 100.0000.....		238,175	238,175	238,175	238,175	0	0	0	0	0	238,175	0	0	0	5,954	04/01/2039.
858119 BD 1	Steel Dynamics Inc 5.500% 10/01/24.....		07/05/2020	Call 102.7500.....		1,207,313	1,175,000	1,060,438	1,103,831	0	6,554	0	6,554	0	1,110,385	0	64,615	64,615	81,499	10/01/2024.
86745J AA 5	Helios Issuer LLC SERIES 20181A CLASS A.....		07/20/2020	Paydown.....		684,647	684,647	684,501	684,440	0	207	0	207	0	684,647	0	0	0	22,189	07/20/2048.
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A.....		12/20/2020	Paydown.....		1,741,451	1,741,451	1,740,961	1,740,964	0	487	0	487	0	1,741,451	0	0	0	33,445	06/20/2046.

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	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
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181		10/30/2020	Paydown		198,419	198,419	195,492	195,552	0	2,867	0	2,867	0	198,419	0	0	0	6,855	04/30/2049
86772F AA 9	SUNRUN CALLISTO ISSUER LLC SERIES 20192		10/30/2020	Paydown		183,171	183,171	183,082	183,081	0	90	0	90	0	183,171	0	0	0	4,296	01/30/2055
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A		12/30/2020	Paydown		476,914	476,914	476,887	476,882	0	32	0	32	0	476,914	0	0	0	12,434	06/30/2054
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181		11/20/2020	Paydown		574,112	574,112	573,947	573,933	0	179	0	179	0	574,112	0	0	0	19,573	11/20/2048
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
87264A AN 5	T-MOBILE USA INC 6.375% 03/01/25		09/01/2020	Call 102.1250		5,106,250	5,000,000	5,175,000	5,072,423	0	(17,022)	0	(17,022)	0	5,055,401	0	(55,401)	(55,401)	487,252	03/01/2025
87305N AV 0	TTX Ser 2004-A1 5.453% 01/02/22		07/02/2020	Redemption 100.0000		245,973	245,973	245,973	245,973	0	0	0	0	0	245,973	0	0	0	6,653	01/02/2022
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS		11/25/2020	Paydown		145,000	145,000	145,483	145,439	0	(439)	0	(439)	0	145,000	0	0	0	3,967	05/25/2046
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS		11/25/2020	Paydown		77,500	77,500	82,457	82,143	0	(4,643)	0	(4,643)	0	77,500	0	0	0	2,407	05/25/2046
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS		11/28/2020	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,088	11/25/2048
88031V AA 7	Tenaska Gateway Partners 144A		12/30/2020	Redemption 100.0000		476,326	476,326	476,326	476,326	0	0	0	0	0	476,326	0	0	0	18,017	12/30/2023
88159D AA 3	TES LLC SERIES 20171A CLASS A		10/20/2020	Paydown		155,397	155,397	155,376	155,365	0	32	0	32	0	155,397	0	0	0	5,013	10/20/2047
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201		08/20/2020	Paydown		1,233,184	1,233,184	1,229,805	1,229,805	0	3,378	0	3,378	0	1,233,184	0	0	0	46,768	02/20/2048
882384 AB 6	TEXAS EASTERN TRANSMISSI		10/01/2020	Call 100.0000		5,000,000	5,000,000	4,938,450	4,992,901	0	5,794	0	5,794	0	4,998,695	0	1,305	1,305	171,875	12/01/2020
88307* AA 3	TEXOMA WIND LLC 4.120% 06/30/34		12/31/2020	Redemption 100.0000		737,313	737,313	737,313	737,313	0	0	0	0	0	737,313	0	0	0	22,204	06/30/2034
88642R AA 7	TIDEWATER INC 8.000% 08/01/22		11/19/2020	Call 100.5000		581,210	578,318	584,481	581,822	0	(1,121)	0	(1,121)	0	580,701	0	(2,383)	(2,383)	52,916	08/01/2022
89147L F# 2	Tortoise Energy Infrastructure No. T-7		04/13/2020	Call 101.0000		4,104,640	4,064,000	4,064,000	4,064,000	0	0	0	0	0	4,064,000	0	0	0	163,210	01/22/2024
89147L F* 6	Tortoise Energy Infrastructure No. R-12		04/13/2020	Call 101.0000		4,788,747	4,741,333	4,741,333	4,741,333	0	0	0	0	0	4,741,333	0	0	0	177,006	01/22/2022
89147L K# 6	Tortoise Energy Infrastructure Series FF		04/13/2020	Call 101.0000		1,368,213	1,354,667	1,354,667	1,354,667	0	0	0	0	0	1,354,667	0	0	0	35,932	11/20/2023
89233P 4C 7	Toyota Motor Credit Corp		06/17/2020	Maturity		7,000,000	7,000,000	6,972,700	6,998,461	0	1,539	0	1,539	0	7,000,000	0	0	0	157,500	06/17/2020
89307# AF 7	TRANS BAY CABLE 2.930% 06/30/47		12/31/2020	Redemption 100.0000		348,000	348,000	348,000	348,000	0	0	0	0	0	348,000	0	0	0	6,398	06/30/2047
89407# AF 5	TRANSWESTN PIP Series A Note 45		02/18/2020	Call 102.6661		1,026,661	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	36,935	12/09/2020
90265E AJ 9	UDR INC 3.750% 07/01/24		12/30/2020	Call 111.5300		3,345,900	3,000,000	2,989,560	2,994,828	0	1,069	0	1,069	0	2,995,897	0	4,103	4,103	514,338	07/01/2024
90783W AA 1	UNP RR CO 2006 PASS TRST		07/02/2020	Redemption 100.0000		490,723	490,723	484,049	487,762	0	3	0	3	0	487,765	0	2,958	2,958	14,405	07/02/2030
909318 AA 5	UNITED AIR 2018-1 AA PTT		09/01/2020	Redemption 100.0000		220,317	220,317	211,771	212,308	0	314	0	314	0	212,622	0	7,696	7,696	5,783	03/01/2030
90931M AA 4	UNITED AIR 2016-1 A PTT		07/07/2020	Various		474,893	474,893	474,893	474,893	0	0	0	0	0	474,893	0	0	0	12,288	01/07/2030
90931V AA 4	UNITED AIR 2018-1 A PTT		09/01/2020	Redemption 100.0000		198,261	198,261	198,122	198,139	0	12	0	12	0	198,151	0	110	110	5,502	03/01/2030
90932D AA 3	UNITED AIR 2016-2 A PTT		10/07/2020	Redemption 100.0000		264,310	264,310	264,310	264,310	0	0	0	0	0	264,310	0	0	0	6,145	04/07/2030
90932J AA 0	UNITED AIR 2019-2 AA PTT		11/01/2020	Redemption 100.0000		59,074	59,074	59,074	59,074	0	0	0	0	0	59,074	0	0	0	1,808	05/01/2032
91529Y AH 9	UNUM GROUP 5.625% 09/15/20		09/15/2020	Maturity		1,930,000	1,930,000	1,986,954	1,935,265	0	(5,265)	0	(5,265)	0	1,930,000	0	0	0	108,563	09/15/2020
91845# AA 2	Verizon Communications Inc Series A1 No		12/15/2020	Various		188,475	188,475	188,475	188,475	0	0	0	0	0	188,475	0	0	0	3,950	05/15/2035
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181		10/05/2020	Call 104.6515		3,058,441	2,922,500	2,922,500	2,922,500	0	0	0	0	0	2,922,500	0	0	0	231,475	02/16/2043
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181		09/16/2020	Paydown		22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	382	02/16/2043
92343V AX 2	Verizon Communications		06/29/2020	Call 103.1420		3,094,260	3,000,000	3,127,950	3,019,219	0	(7,462)	0	(7,462)	0	3,011,756	0	(11,756)	(11,756)	196,993	04/01/2021
92783# AA 4	VA INTL GATEWAY No. 62		12/31/2020	Redemption 100.0000		191,113	191,113	191,113	191,113	0	0	0	0	0	191,113	0	0	0	4,720	06/30/2030
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A		10/30/2020	Paydown		148,580	148,580	149,997	149,981	0	(1,401)	0	(1,401)	0	148,580	0	0	0	4,838	04/30/2048
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20		12/25/2020	Paydown		284,135	284,135	269,840	281,772	0	2,363	0	2,363	0	284,135	0	0	0	2,353	10/25/2045
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A		12/15/2020	Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,428	03/15/2048

E14.12

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	Contractual Maturity Date
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A		12/15/2020	Paydown		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,080	06/15/2049
958254 AB 0	WESTERN GAS PARTNERS 4.000% 07/01/22		08/20/2020	Various		9,839,192	9,675,000	9,665,197	9,670,144	0	4,897	0	4,897	0	9,675,041	0	164,151	164,151	378,160	07/01/2022
95829T AA 3	WESTERN GROUP HOUSING LP		09/15/2020	Various		30,781	30,781	42,520	42,154	0	(271)	0	(271)	0	41,883	0	(11,102)	(11,102)	1,567	03/15/2057
96038# AA 8	WESTIN 4.453% 07/15/47		12/15/2020	Redemption 100.0000		88,958	88,958	88,958	88,958	0	0	0	0	0	88,958	0	0	0	2,231	07/15/2047
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35		12/15/2020	Redemption 100.0000		640,271	640,271	640,271	640,271	0	0	0	0	0	640,271	0	0	0	15,821	01/15/2035
96950F AD 6	Williams Partners LP 5.250% 03/15/20		03/15/2020	Maturity		3,000,000	3,000,000	2,997,240	2,999,940	0	60	0	60	0	3,000,000	0	0	0	78,750	03/15/2020
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33		12/31/2020	Various		444,444	444,444	444,444	444,444	0	0	0	0	0	444,444	0	0	0	10,194	12/18/2034
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014		12/01/2020	Paydown		598,683	598,683	619,824	618,624	0	(19,941)	0	(19,941)	0	598,683	0	0	0	14,583	06/20/2044
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015		12/01/2020	Paydown		3,164,959	3,164,959	3,172,872	3,171,379	0	(6,419)	0	(6,419)	0	3,164,959	0	0	0	60,262	08/20/2034
98157D AJ 5	WorldCom Inc		05/15/2011			0	0	0	0	0	0	0	0	0	0	0	0	0	49	05/15/2011
98162J AN 6	WORLDWIDE PLAZA TRUST SERIES 2017WWP CLA		09/16/2020	Various		772,938	800,000	738,731	749,495	0	3,750	0	3,750	0	753,245	0	19,692	19,692	23,376	11/10/2036
G9420R AA 4	Valaris PLC 4.875% 06/01/22		09/09/2020	Robert W. Baird & Co		425,000	5,000,000	550,000	5,146,164	0	(32,562)	4,563,602	(4,596,164)	0	550,000	0	(125,000)	(125,000)	0	06/01/2022
00908P AA 5	AIR CANADA 2017-1AA PTT	A	07/15/2020	Redemption 100.0000		512,000	512,000	483,748	486,080	0	578	0	578	0	486,658	0	25,342	25,342	12,672	01/15/2030
292505 AJ 3	EnCana Corp 3.900% 11/15/21	A	06/18/2020	Barclays Capital		5,955,000	6,000,000	5,651,160	5,883,689	0	28,477	0	28,477	0	5,912,166	0	42,834	42,834	141,050	11/15/2021
56540# AA 3	Mapleleaf Midstr 4.560% 09/30/25	A	07/05/2020	Redemption 100.0000		515,976	515,976	515,976	515,976	0	0	0	0	0	515,976	0	0	0	17,748	09/30/2025
59151K AG 3	Methanex Corp 5.250% 03/01/22	A	10/27/2020	Call 106.1648		5,371,938	5,000,000	5,350,950	5,136,879	0	(28,251)	0	(28,251)	0	5,108,628	0	(48,628)	(48,628)	618,911	03/01/2022
00507U AF 8	Actavis funding scs 3.850% 06/15/24	D	05/14/2020	Tax Free Exchange		6,987,950	7,000,000	6,973,610	6,986,960	0	990	0	990	0	6,987,950	0	0	0	7,000	06/15/2024
00507U AU 5	Actavis funding scs 4.750% 03/15/45	D	05/14/2020	Tax Free Exchange		3,644,726	3,677,000	3,641,494	3,644,481	0	244	0	244	0	3,644,726	0	0	0	91,006	03/15/2045
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
02364W AV 7	America Movil SA de CV	D	03/30/2020	Maturity		1,480,000	1,480,000	1,448,859	1,478,957	0	1,043	0	1,043	0	1,480,000	0	0	0	37,000	03/30/2020
03328Q AQ 4	Anchorage Capital CLO LTD SERIES 20156A	D	12/17/2020	BNP Paribas		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	347,452	07/15/2030
03329L AC 5	Anchorage Credit Funding Ltd SERIES 2015	D	02/13/2020	Call 100.0000		19,500,000	19,500,000	19,535,053	19,531,297	0	580	0	580	0	19,531,877	0	(31,877)	(31,877)	568,425	01/25/2031
03330L AE 8	Anchorage Credit Funding Ltd SERIES 2018	D	10/29/2020	Call 100.0000		22,500,000	22,500,000	22,304,700	22,323,426	0	3,981	0	3,981	0	22,327,407	0	172,593	172,593	1,631,563	07/25/2036
03330P AC 3	Anchorage Credit Funding Ltd SERIES 2018	D	10/02/2020	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	842,500	04/25/2036
034863 AM 2	ANGLO AMERICAN CAPITAL	D	10/15/2020	Various		4,078,210	4,010,000	4,008,652	4,009,718	0	170	0	170	0	4,009,888	0	112	112	233,623	04/15/2021
03754L AA 3	Apex Credit CLO LLC SERIES 20182A CLASS	D	07/20/2020	Paydown		87,787	87,787	87,453	87,473	0	314	0	314	0	87,787	0	0	0	1,417	10/20/2031
03938L AU 8	Arcelormittal 5.500% 03/01/21	D	02/01/2020	Various		35,444	0	0	0	0	0	0	0	0	0	0	0	0	35,444	03/01/2021
05252A AN 1	AUST & NZ BANKING GROUP	D	01/13/2020	Maturity		5,000,000	5,000,000	4,992,250	4,999,968	0	32	0	32	0	5,000,000	0	0	0	54,000	01/13/2020
05541V AA 4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	D	12/09/2020	Maturity		8,000,000	8,000,000	7,907,760	7,989,669	0	10,331	0	10,331	0	8,000,000	0	0	0	320,000	12/09/2020
09630A AG 1	Bluemountain CLO Ltd SERIES 20183A CLASS	D	09/02/2020	Various		4,976,000	5,000,000	4,972,500	4,974,268	0	1,560	0	1,560	0	4,975,828	0	172	172	139,179	10/25/2030
10901A AC 0	Brigade Debt Funding I LTD SERIES 20182A	D	11/16/2020	Call 100.0000		21,000,000	21,000,000	20,958,000	20,959,962	0	2,509	0	2,509	0	20,962,471	0	37,529	37,529	1,166,813	10/25/2035
12518X AA 5	CENT CLO LP 13-19A 1.544% 10/29/25	D	10/29/2020	Paydown		2,495,174	2,495,174	2,440,760	2,461,756	0	33,418	0	33,418	0	2,495,174	0	0	0	41,788	10/29/2025
15673Y AA 7	Cerberus SERIES 20191A CLASS A1T	D	12/14/2020	ATHENE		999,994	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(6)	(6)	34,627	04/15/2031
23636A AS 0	DANSKE BANK A/S 5.000% 01/12/22	D	06/24/2020	Tax Free Exchange		2,075,118	2,000,000	2,112,760	2,097,841	0	(22,723)	0	(22,723)	0	2,075,118	0	0	0	54,000	01/12/2022
30259A AC 6	FDf Limited SERIES 20173A CLASS B	D	12/10/2020	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	292,188	01/25/2036
30259A AD 4	FDf Limited SERIES 20173A CLASS C	D	12/10/2020	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	680,625	01/25/2036
34955Y AL 3	Fortress Credit BSL Limited SERIES 20181	D	08/25/2020	Call 100.0000		24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	24,000,000	0	0	0	987,540	07/23/2031
38175U AN 2	Golub Capital Partners CLO L SERIES 2018	D	09/19/2020	Call 100.0000		17,000,000	17,000,000	16,995,362	16,996,828	0	111	0	111	0	16,996,939	0	3,061	3,061	721,937	07/20/2030
38176G AC 6	Golub Capital Partners CLO L SERIES 2019	D	10/28/2020	ATHENE		999,997	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(3)	(3)	32,871	04/20/2029
40437W AJ 7	HPS Loan Management SERIES 14A 19 CLASS	D	10/28/2020	ATHENE		999,756	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(244)	(244)	54,266	07/25/2030

E14.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	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	Contractual Maturity Date
43474T AC 7	HOLCIM US FINANCE SARL.....		12/17/2020.	Call 112.5633.....		5,628,165	5,000,000	4,965,200	4,985,067	0	3,704	0	3,704	0	4,988,772	0	11,228	11,228	876,367	09/12/2023.
55283L AA 3	MAPS LTD SERIES 20191A CLASS A.....		12/15/2020.	Paydown.....		180,936	180,936	180,933	180,933	0	3	0	3	0	180,936	0	0	0	4,575	03/15/2044.
55283L AB 1	MAPS LTD SERIES 20191A CLASS B.....		04/15/2020.	Paydown.....		39,844	39,844	39,844	39,844	0	0	0	0	0	39,844	0	0	0	462	03/15/2044.
55283L AC 9	MAPS LTD SERIES 20191A CLASS C.....		12/15/2020.	Paydown.....		64,056	64,056	64,055	64,055	0	1	0	1	0	64,056	0	0	0	1,361	03/15/2044.
55608J AC 2	MACQUARIE GROUP LTD 6.000% 01/14/20.....		01/14/2020.	Maturity.....		9,000,000	9,000,000	9,044,010	9,000,207	0	(207)	0	(207)	0	9,000,000	0	0	0	270,000	01/14/2020.
55953H BA 0	Magnetite CLO Ltd SERIES 201512A CLASS B.....		10/26/2020.	Call 100.0000.....		8,960,000	8,960,000	8,960,000	8,960,000	0	0	0	0	0	8,960,000	0	0	0	418,549	10/15/2031.
60162P AC 6	Milos CLO LTD 2.465% 10/20/30.....		02/24/2020.	Call 100.0000.....		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	114,223	10/20/2030.
6325C0 BY 6	NATIONAL AUSTRALIA BANK.....		12/10/2020.	Maturity.....		5,000,000	5,000,000	4,796,450	4,976,140	0	23,860	0	23,860	0	5,000,000	0	0	0	218,800	12/10/2020.
64129U AW 5	NEUBERGER BERMAN CLO LTD SERIES 201417A.....		02/28/2020.	Call 100.0000.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	53,895	04/22/2029.
65535H AB 5	NOMURA HOLDINGS INC 6.700% 03/04/20.....		03/04/2020.	Maturity.....		3,000,000	3,000,000	3,197,970	3,004,815	0	(4,815)	0	(4,815)	0	3,000,000	0	0	0	100,500	03/04/2020.
67105H AS 4	OCP CLO Ltd SERIES 20134A CLASS A2R.....		03/05/2020.	Call 100.0000.....		7,000,000	7,000,000	6,989,500	6,990,252	0	100	0	100	0	6,990,351	0	9,649	9,649	97,344	04/24/2029.
67107K BH 8	OCP CLO Ltd SERIES 20147A CLASS B2R.....		04/29/2020.	Barclays Capital.....		4,992,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(7,500)	(7,500)	135,451	07/20/2029.
67573C AG 4	Octagon Investment Partners 3 SERIES 201.....		11/04/2020.	Call 100.0000.....		2,125,000	2,125,000	2,125,000	2,125,000	0	0	0	0	0	2,125,000	0	0	0	84,117	10/15/2029.
682336 AA 0	One Eleven Funding I LTD SERIES 20171A C.....		10/19/2020.	Call 104.2228.....		13,543,428	12,994,693	12,994,693	12,994,693	0	0	0	0	0	12,994,693	0	0	0	1,025,640	10/12/2035.
682336 AA 0	One Eleven Funding I LTD SERIES 20171A C.....		10/12/2020.	Paydown.....		2,005,307	2,005,307	2,005,307	2,005,307	0	0	0	0	0	2,005,307	0	0	0	67,919	10/12/2035.
68236L AC 0	One Eleven Funding Ltd SERIES 20182A CLA.....		10/27/2020.	Call 100.0000.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	208,022	07/15/2036.
68236L AE 6	One Eleven Funding Ltd SERIES 20182A CLA.....		10/28/2020.	Call 100.0000.....		22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	0	0	1,356,667	07/15/2036.
714264 AD 0	PERNOD-RICARD SA 4.450% 01/15/22.....		11/06/2020.	Call 104.6980.....		7,328,860	7,000,000	7,067,980	7,015,847	0	(6,438)	0	(6,438)	0	7,009,409	0	(9,409)	(9,409)	306,009	01/15/2022.
80685Q AA 4	SCHLUMBERGER OILFIELD UK.....		06/29/2020.	Call 102.1068.....		5,105,342	5,000,000	4,928,000	4,990,970	0	4,250	0	4,250	0	4,995,219	0	4,781	4,781	306,009	01/15/2021.
87240U AG 5	TCW Gem Ltd SERIES 20181A CLASS B2.....		07/25/2020.	Paydown.....		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	860,625	04/25/2031.
87240U AH 3	TCW Gem Ltd SERIES 20181A CLASS C.....		07/25/2020.	Paydown.....		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	441,900	04/25/2031.
87268R AA 2	TruPS Financials Note Securit SERIES 201.....		11/28/2020.	Paydown.....		2,463	2,463	2,463	2,463	0	0	0	0	0	2,463	0	0	0	71	02/28/2039.
88167A AF 8	TEVA PHARMACEUTICALS NE.....		08/18/2020.	Citigroup Global.....		885,000	1,000,000	912,600	916,306	0	1,022	0	1,022	0	917,328	0	(32,328)	(32,328)	36,331	10/01/2046.
886314 AA 1	TIAA Churchill Middle Market SERIES 2017.....		01/03/2020.	Natixis.....		9,233,438	10,050,000	9,265,585	9,375,536	0	1,732	0	1,732	0	9,377,268	0	(143,830)	(143,830)	200,639	01/24/2030.
90016A AB 6	TURK SISE VE CAM FABRIKA.....		04/24/2020.	ATHENE.....		900,000	1,000,000	997,200	997,484	0	105	0	105	0	997,590	0	(97,590)	(97,590)	43,051	03/14/2026.
90265U A* 5	UBM plc 1.902% 06/15/22.....		11/06/2020.	Call 100.0000.....		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	518,148	06/15/2022.
90320M AA 3	UPCB FINANCE IV LTD 5.375% 01/15/25.....		02/13/2020.	Call 102.6880.....		5,134,400	5,000,000	4,937,500	4,964,164	0	733	0	733	0	4,964,897	0	35,103	35,103	289,678	01/15/2025.
92331A AG 9	Venture CDO Ltd SERIES 201728A CLASS BF.....		08/18/2020.	Call 100.0000.....		19,025,000	19,025,000	19,025,000	19,025,000	0	0	0	0	0	19,025,000	0	0	0	595,135	07/20/2030.
92331D AG 3	Venture CDO Ltd SERIES 201728AA CLASS B.....		08/18/2020.	Call 100.0000.....		7,409,000	7,409,000	7,409,000	7,409,000	0	0	0	0	0	7,409,000	0	0	0	240,598	10/20/2029.
92331X AJ 3	Venture CDO Ltd SERIES 201835A CLASS BF.....		10/22/2020.	Paydown.....		8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	0	0	425,510	10/22/2031.
928670 AB 4	VOLKSWAGEN INTL FIN NV.....		08/12/2020.	Maturity.....		11,025,000	11,025,000	10,803,597	10,997,294	0	27,706	0	27,706	0	11,025,000	0	0	0	441,000	08/12/2020.
980888 AD 3	WOOLWORTHS LIMITED 4.000% 09/22/20.....		09/22/2020.	Maturity.....		12,060,000	12,060,000	11,973,098	12,051,542	0	8,458	0	8,458	0	12,060,000	0	0	0	482,400	09/22/2020.
G1910# AQ 9	COBHAM PLC Series D No. RD-42.....		03/13/2020.	Call 114.4556.....		2,266,220	1,980,000	1,980,000	1,980,000	0	0	0	0	0	1,980,000	0	0	0	317,851	10/28/2024.
G785AR AA 6	SCHAHIN II FINAN CO SPV.....		05/06/2020.	Various.....		136,957	6,549,747	327,487	327,487	0	0	0	0	0	327,487	0	(190,530)	(190,530)	0	09/25/2023.
P0606* AA 9	AES Mexico 5.620% 11/26/27.....		12/30/2020.	Redemption 100.0000.....		111,495	111,495	111,495	111,495	0	0	0	0	0	111,495	0	0	0	3,779	11/26/2027.
3899999.	Total - Bonds - Industrial and Miscellaneous.....					1,046,034,712	1,053,066,977	1,035,212,269	1,045,564,595	0	(39,826)	13,992,697	(14,032,523)	0	1,031,532,068	0	1,249,498	1,249,498	52,444,439	XXX
Bonds - Unaffiliated Bank Loans																				
00018K AC 9	A&R Logistics 7.000% 05/05/25.....		10/01/2020.	Redemption 100.0000.....		7,381	7,381	7,326	7,332	0	1	0	1	0	7,333	0	48	48	249	05/05/2025.
00018K AC 9	A&R Logistics 7.000% 05/05/25.....		01/01/2020.	Tax Free Exchange.....		41,024	41,299	40,989	41,024	0	0	0	0	0	41,024	0	0	0	0	05/05/2025.
00118@ AA 5	Arrowhead AEP Holdings.....		11/17/2020.	Redemption 100.0000.....		2,703,178	2,703,178	2,608,567	2,619,198	0	42,788	0	42,788	0	2,661,986	0	41,192	41,192	223,333	08/31/2021.
00439# AC 1	Accupac 4.644% 09/14/23.....		01/17/2020.	Redemption 100.0000.....		2,118,823	2,118,823	2,113,526	2,114,810	0	42	0	42	0	2,114,852	0	3,971	3,971	17,610	09/14/2023.

E14.14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
03966# AA 0	ArcServe 7.000% 05/01/24.....	12/31/2020.	Redemption 100.0000.....		38,107	38,107	37,821	37,846	0	24	0	24	0	37,870	0	237	237	79	05/01/2024.	
04575X AD 6	ASSOCIATED PATHOLOGISTS LLC Pathgroup Ho	10/01/2020.	Redemption 100.0000.....		14,949	14,949	14,874	14,884	0	15	0	15	0	14,898	0	50	50	420	05/01/2025.	
05377J AP 7	AVIS BUDGET CAR RENTAL LLC SYNDICATED BA	02/26/2020.	Call 100.0000.....		19,416,158	19,416,158	19,445,767	19,440,111	0	(640)	0	(640)	0	19,439,470	0	(23,312)	(23,312)	75,345	03/15/2025.	
05456# AD 6	Avtex 5.750% 02/08/24.....	06/30/2020.	Redemption 100.0000.....		5,500	5,500	5,472	5,477	0	0	0	0	0	5,477	0	23	23	124	02/08/2024.	
05456# AD 6	Avtex 5.750% 02/08/24.....	01/01/2020.	Tax Free Exchange.....		2,622,477	2,633,456	2,620,287	2,622,477	0	0	0	0	0	2,622,477	0	0	0	19,283	02/08/2024.	
05602# AC 1	Barcodes 5.250% 12/23/24.....	12/31/2020.	Redemption 100.0000.....		24,364	24,364	24,120	24,146	0	8	0	8	0	24,154	0	210	210	(594)	12/23/2024.	
07385@ AE 8	BearCom 4.488% 07/05/24.....	12/31/2020.	Redemption 100.0000.....		1,500	1,500	1,489	1,490	0	1	0	1	0	1,490	0	10	10	45	07/05/2024.	
07385@ AE 8	BearCom 4.488% 07/05/24.....	07/01/2020.	Tax Free Exchange.....		2,847,997	2,867,830	2,846,321	2,847,994	0	3	0	3	0	2,847,997	0	0	0	3,080	07/05/2024.	
09071# AD 3	BioCare 5.488% 08/25/23.....	12/31/2019.	Redemption 100.0000.....		6,073	6,073	6,043	6,059	0	1	0	1	0	6,059	0	14	14	(950)	08/25/2023.	
09071# AD 3	BioCare 5.488% 08/25/23.....	01/01/2020.	Tax Free Exchange.....		2,405,321	2,411,155	2,399,100	2,405,321	0	0	0	0	0	2,405,321	0	0	0	(377,099)	08/25/2023.	
09354@ AB 7	Blink Fitness 4.988% 11/08/24.....	10/15/2020.	Redemption 100.0000.....		18,243	18,243	18,094	18,101	0	9	0	9	0	18,109	0	134	134	718	11/08/2024.	
09354@ AB 7	Blink Fitness 4.988% 11/08/24.....	01/01/2020.	Tax Free Exchange.....		1,419,661	1,433,362	1,419,028	1,419,658	0	3	0	3	0	1,419,661	0	0	0	22,290	11/08/2024.	
10153K AC 3	Boulder 4.734% 12/29/25.....	10/01/2020.	Redemption 100.0000.....		7,644	7,644	7,567	7,572	0	4	0	4	0	7,575	0	68	68	256	12/29/2025.	
11244@ AC 5	Brook & Whittle 6.456% 10/17/24.....	01/01/2020.	Tax Free Exchange.....		1,724,635	1,749,821	1,723,574	1,724,635	0	0	0	0	0	1,724,635	0	0	0	10,148	10/17/2024.	
12695# AC 9	Chesapeake Urolo CUA Opco.....	10/01/2020.	Redemption 100.0000.....		7,524	7,524	7,430	7,444	0	7	0	7	0	7,451	0	73	73	224	08/02/2021.	
12695# AA 9	Chesapeake Urolo CUA Opco.....	01/01/2020.	Tax Free Exchange.....		197,728	199,850	197,352	197,728	0	0	0	0	0	197,728	0	0	0	212	08/02/2021.	
20007* AA 9	Comar 5.394% 06/18/24.....	09/30/2020.	Redemption 100.0000.....		25,718	25,718	25,332	25,348	0	28	0	28	0	25,376	0	342	342	790	06/18/2024.	
21775P AD 5	CORA 4.725% 05/02/24.....	12/31/2020.	Redemption 100.0000.....		22,894	22,894	22,722	22,740	0	11	0	11	0	22,751	0	143	143	824	05/02/2024.	
21775P AD 5	CORA 4.725% 05/02/24.....	01/01/2020.	Tax Free Exchange.....		248,412	250,099	248,223	248,412	0	0	0	0	0	248,412	0	0	0	1,590	05/02/2024.	
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L	12/15/2020.	Redemption 100.0000.....		291,411	291,411	290,339	290,586	0	93	0	93	0	290,679	0	732	732	5,499	09/19/2025.	
27787# AA 6	EasyPak 5.974% 11/09/23.....	12/31/2020.	Redemption 100.0000.....		143,119	143,119	141,688	141,761	0	285	0	285	0	142,046	0	1,073	1,073	9,037	11/09/2023.	
27787# AA 6	EasyPak 5.974% 11/09/23.....	01/01/2020.	Tax Free Exchange.....		1,356,997	1,369,994	1,356,294	1,356,997	0	0	0	0	0	1,356,997	0	0	0	453	11/09/2023.	
27886@ AA 8	Eco-Site 6.724% 05/04/23.....	11/18/2020.	Redemption 100.0000.....		2,831,349	2,831,349	2,781,801	2,783,926	0	11,991	0	11,991	0	2,795,917	0	35,432	35,432	254,379	05/04/2023.	
30255N AC 2	Hospice Compassu.....	12/31/2019.	Redemption 100.0000.....		0	0	0	0	0	0	0	0	0	0	0	0	0	49,605	12/22/2020.	
34955* AD 6	Fortis 4.644% 12/15/23.....	09/30/2020.	Redemption 100.0000.....		89,314	89,314	88,867	88,889	0	5	0	5	0	88,894	0	420	420	593	12/15/2023.	
34955* AD 6	Fortis 4.644% 12/15/23.....	01/01/2020.	Tax Free Exchange.....		1,722,934	1,731,170	1,722,514	1,722,934	0	0	0	0	0	1,722,934	0	0	0	7,088	12/15/2023.	
36192* AA 0	GET 4.894% 02/16/24.....	03/06/2020.	Redemption 100.0000.....		100,026	100,026	99,526	99,641	0	3	0	3	0	99,644	0	382	382	618	02/16/2024.	
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA	12/31/2020.	Redemption 100.0000.....		2,584,640	2,584,640	2,557,179	2,565,107	0	2,924	0	2,924	0	2,568,030	0	16,610	16,610	49,938	06/30/2024.	
40471* AA 4	FIRMA First Lien Term Loan.....	06/29/2020.	Redemption 100.0000.....		170,794	170,794	168,659	169,100	0	188	0	188	0	169,288	0	1,506	1,506	6,827	07/13/2023.	
41781@ AA 5	Harvey Tool 4.988% 10/11/24.....	12/31/2020.	Redemption 100.0000.....		17,095	17,095	17,052	17,087	0	(4)	0	(4)	0	17,083	0	12	12	(1,917)	10/11/2024.	
41781@ AA 5	Harvey Tool 4.988% 10/11/24.....	01/01/2020.	Tax Free Exchange.....		319,967	320,113	319,313	319,967	0	0	0	0	0	319,967	0	0	0	(44,588)	10/11/2024.	
43789* AA 5	Smuckers 5.394% 08/31/23.....	09/30/2020.	Redemption 100.0000.....		732,439	732,439	726,945	727,234	0	524	0	524	0	727,758	0	4,681	4,681	22,664	08/31/2023.	
44903* AE 6	Hygiena 7.988% 08/28/23.....	01/01/2020.	Tax Free Exchange.....		753,704	766,828	747,658	753,704	0	0	0	0	0	753,704	0	0	0	(229,906)	08/28/2023.	
45249@ AD 6	ImageFirst 4.234% 10/25/25.....	01/01/2020.	Tax Free Exchange.....		2,160,291	2,174,387	2,158,078	2,160,291	0	0	0	0	0	2,160,291	0	0	0	31,703	10/25/2025.	
48240# AA 3	K2 5.394% 12/20/23.....	09/30/2020.	Redemption 100.0000.....		16,632	16,632	16,507	16,513	0	10	0	10	0	16,523	0	109	109	460	12/20/2023.	
50179# AD 8	LBP Manufacturin.....	12/31/2019.	Redemption 100.0000.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(7,498)	07/10/2020.	
513076 AZ 2	LAMAR MEDIA CORP SYNDICATED BANK	02/06/2020.	Call 100.0000.....		982,500	982,500	981,272	981,556	0	16	0	16	0	981,572	0	928	928	3,900	03/15/2025.	
53633G AC 2	LÉS Liquid Environmental.....	10/01/2020.	Redemption 100.0000.....		20,791	20,791	20,011	20,048	0	63	0	63	0	20,111	0	680	680	756	12/20/2023.	

E14.15

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	Contractual Maturity Date
53633G AC 2	LES Liquid Environmental.....		01/01/2020.	Tax Free Exchange.....		172,004	178,380	171,691	172,004	0	0	0	0	0	172,004	0	0	0	2,283	12/20/2023.
56377@ AB 1	MannaPro 6.144% 12/08/23.....		12/10/2020.	Redemption 100.0000.....		480,918	480,918	476,109	476,337	0	982	0	982	0	477,319	0	3,600	3,600	35,853	12/08/2023.
56377@ AB 1	MannaPro 6.144% 12/08/23.....		08/01/2020.	Tax Free Exchange.....		2,319,502	2,341,811	2,318,392	2,319,501	0	2	0	2	0	2,319,502	0	0	0	16,116	12/08/2023.
58154@ AC 4	McKenzie Sports 3.988% 09/18/23.....		07/29/2020.	Redemption 100.0000.....		79,691	79,691	79,293	79,452	0	186	0	186	0	79,638	0	53	53	2,896	09/18/2023.
61033# AA 7	MONROE Capital Private Feeder Senior Sec.....		04/10/2020.	Direct-Private Placement.....		274,828	274,828	274,828	274,828	0	0	0	0	0	274,828	0	0	0	312	11/15/2026.
61033# AB 5	MONROE Capital Private Feeder Junior Sec.....		04/10/2020.	Direct-Private Placement.....		33,452	33,452	33,452	33,452	0	0	0	0	0	33,452	0	0	0	657	11/15/2026.
61033* AA 1	MONROE Capital Private Feeder Senior Sec.....		04/10/2020.	Direct-Private Placement.....		274,828	274,828	274,828	274,828	0	0	0	0	0	274,828	0	0	0	312	11/15/2026.
61033* AB 9	MONROE Capital Private Feeder Junior Sec.....		04/10/2020.	Direct-Private Placement.....		33,452	33,452	33,452	33,452	0	0	0	0	0	33,452	0	0	0	657	11/15/2026.
61033@ AA 9	MONROE Capital Private Feeder Senior Sec.....		04/10/2020.	Direct-Private Placement.....		274,828	274,828	274,828	274,828	0	0	0	0	0	274,828	0	0	0	312	11/15/2026.
61033@ AB 7	MONROE Capital Private Feeder Junior Sec.....		04/10/2020.	Direct-Private Placement.....		33,452	33,452	33,452	33,452	0	0	0	0	0	33,452	0	0	0	657	11/15/2026.
61034* AA 0	MONROE Capital Private Feeder Senior Sec.....		04/10/2020.	Direct-Private Placement.....		274,828	274,828	274,828	274,828	0	0	0	0	0	274,828	0	0	0	312	11/15/2026.
61034* AB 8	MONROE Capital Private Feeder Junior Sec.....		04/10/2020.	Direct-Private Placement.....		33,452	33,452	33,452	33,452	0	0	0	0	0	33,452	0	0	0	657	11/15/2026.
69323* AA 3	Bakemark 5.394% 08/14/23.....		10/01/2020.	Redemption 100.0000.....		11,787	11,787	11,551	11,571	0	11	0	11	0	11,582	0	205	205	68	08/14/2023.
69323* AA 3	Bakemark 5.394% 08/14/23.....		01/01/2020.	Tax Free Exchange.....		1,957,294	1,993,774	1,953,898	1,957,294	0	0	0	0	0	1,957,294	0	0	0	(41)	08/14/2023.
69411@ AC 0	PPC Flexible Packaging.....		12/31/2020.	Redemption 100.0000.....		33,459	33,459	33,291	33,298	0	15	0	15	0	33,312	0	146	146	1,214	11/25/2024.
70559@ AB 2	Prometheus Pegasus Global.....		12/31/2019.	Redemption 100.0000.....		1,592	1,592	1,584	1,585	0	0	0	0	0	1,585	0	8	8	21	05/29/2025.
70559@ AB 2	Prometheus Pegasus Global.....		01/01/2020.	Tax Free Exchange.....		630,627	633,688	630,520	630,684	0	(57)	0	(57)	0	630,627	0	0	0	8,276	05/29/2025.
73116* AB 4	ISN Polk 5.394% 12/20/23.....		03/31/2020.	Redemption 100.0000.....		14,206	14,206	13,887	13,926	0	12	0	12	0	13,938	0	268	268	133	12/20/2023.
73116* AB 4	ISN Polk 5.394% 12/20/23.....		01/01/2020.	Tax Free Exchange.....		161,541	164,792	161,084	161,541	0	0	0	0	0	161,541	0	0	0	229	12/20/2023.
73937# AA 9	Empire Auto 5.726% 09/05/24.....		12/31/2020.	Redemption 100.0000.....		9,145	9,145	9,099	9,109	0	1	0	1	0	9,110	0	34	34	(597)	09/05/2024.
73937# AA 9	Empire Auto 5.726% 09/05/24.....		01/01/2020.	Tax Free Exchange.....		436,897	438,600	436,407	436,897	0	0	0	0	0	436,897	0	0	0	(38,140)	09/05/2024.
74376* AC 9	Provation LO 7.224% 03/08/24.....		12/22/2020.	Redemption 100.0000.....		2,758,147	2,758,147	2,723,672	2,725,332	0	6,721	0	6,721	0	2,732,053	0	26,094	26,094	265,626	03/08/2024.
74741* AC 3	Q-Centrix 4.738% 11/30/24.....		12/31/2019.	Redemption 100.0000.....		5,622	5,622	5,540	5,548	0	0	0	0	0	5,548	0	74	74	(359)	11/30/2024.
74741* AC 3	Q-Centrix 4.738% 11/30/24.....		01/01/2020.	Tax Free Exchange.....		2,197,458	2,226,860	2,194,540	2,197,458	0	0	0	0	0	2,197,458	0	0	0	(141,997)	11/30/2024.
74754@ AB 7	Qualitor 5.975% 10/19/22.....		10/01/2020.	Redemption 100.0000.....		39,084	39,084	38,889	38,991	0	(25)	0	(25)	0	38,966	0	118	118	1,730	10/19/2022.
74754@ AB 7	Qualitor 5.975% 10/19/22.....		01/01/2020.	Tax Free Exchange.....		2,108,552	2,113,582	2,103,014	2,108,552	0	0	0	0	0	2,108,552	0	0	0	38,758	10/19/2022.
78484@ AB 5	SOS.....		12/31/2019.			0	0	0	0	0	0	0	0	0	0	0	0	0	81,165	04/30/2025.
75975# AL 3	Reladyne 2L 9.738% 01/23/23.....		01/01/2020.	Tax Free Exchange.....		30,198	30,421	29,965	30,198	0	0	0	0	0	30,198	0	0	0	(8,432)	01/23/2023.
75975# AR 0	Reladyne 2L 5.234% 07/22/22.....		10/01/2020.	Redemption 100.0000.....		612	612	608	611	0	0	0	0	0	611	0	1	1	11	07/22/2022.
75975# AR 0	Reladyne 2L 5.234% 07/22/22.....		01/01/2020.	Tax Free Exchange.....		893,547	894,671	890,199	893,547	0	0	0	0	0	893,547	0	0	0	0	07/22/2022.
76117@ AA 6	Resolute Resolute 5.238% 03/07/25.....		12/31/2020.	Redemption 100.0000.....		23,234	23,234	23,118	23,137	0	6	0	6	0	23,143	0	92	92	(248)	03/07/2025.
81729U AB 9	Sentry 6.986% 05/08/21.....		10/06/2020.	Redemption 100.0000.....		2,682,181	2,682,181	2,628,539	2,662,128	0	4,230	0	4,230	0	2,666,358	0	15,823	15,823	226,648	05/08/2021.
82452# AA 5	Shift Digital 6.144% 12/22/21.....		01/27/2020.	Redemption 100.0000.....		1,919,357	1,919,357	1,914,559	1,916,833	0	78	0	78	0	1,916,911	0	2,446	2,446	3,541	12/22/2021.
87297* AA 7	TLE 6.238% 06/28/24.....		12/31/2020.	Redemption 100.0000.....		28,134	28,134	27,923	27,982	0	8	0	8	0	27,990	0	144	144	(2,187)	06/28/2024.
87297* AA 7	TLE 6.238% 06/28/24.....		07/01/2020.	Tax Free Exchange.....		375,252	377,307	374,477	375,263	0	(11)	0	(11)	0	375,252	0	0	0	(32,469)	06/28/2024.
87758@ AD 1	Taymax 2.738% 07/31/25.....		12/31/2020.	Redemption 100.0000.....		8,705	8,705	8,639	8,642	0	1	0	1	0	8,643	0	62	62	0	07/31/2025.
87758@ AD 1	Taymax 2.738% 07/31/25.....		01/01/2020.	Tax Free Exchange.....		2,607,871	2,626,872	2,607,170	2,607,844	0	28	0	28	0	2,607,871	0	0	0	42,456	07/31/2025.
89213* AA 4	TownePark Towne Holdings.....		12/31/2020.	Redemption 100.0000.....		31,185	31,185	30,873	30,933	0	29	0	29	0	30,962	0	223	223	1,212	05/24/2022.
89616@ AA 5	Trident 5.644% 06/04/24.....		09/30/2020.	Redemption 100.0000.....		14,222	14,222	13,937	13,973	0	10	0	10	0	13,983	0	238	238	(924)	06/04/2024.
91141@ AA 5	United Scope EuroMex Holdings.....		06/22/2020.	Redemption 100.0000.....		81,418	81,418	79,993	80,206	0	3	0	3	0	80,209	0	1,208	1,208	(9,364)	12/01/2023.
91141@ AA 5	United Scope EuroMex Holdings.....		01/01/2020.	Tax Free Exchange.....		1,740,140	1,766,432	1,735,519	1,740,140	0	0	0	0	0	1,740,140	0	0	0	(222,927)	12/01/2023.
91830@ AH 6	VLS 6.148% 10/17/23.....		10/01/2020.	Redemption 100.0000.....		32,508	32,508	32,020	32,068	0	2	0	2	0	32,070	0	437	437	58	10/17/2023.

E14.16

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For 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	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
91830@ AH 6	VLS 6.148% 10/17/23		01/01/2020	Tax Free Exchange		2,123,944	2,153,036	2,120,740	2,123,944	0	0	0	0	0	2,123,944	0	0	0	15,757	10/17/2023
91835# AA 4	Vital Records VRC Companies		12/31/2020	Redemption 100.0000		37,775	37,775	37,685	37,727	0	1	0	1	0	37,728	0	48	48	1,475	03/31/2023
91835# AA 4	Vital Records VRC Companies		01/01/2020	Tax Free Exchange		266,525	266,885	266,218	266,525	0	0	0	0	0	266,525	0	0	0	6	03/31/2023
92840@ AB 5	VistaPharm 6.225% 04/29/22		12/31/2020	Redemption 100.0000		20,758	20,758	20,551	20,635	0	(7)	0	(7)	0	20,628	0	130	130	754	04/29/2022
92840@ AB 5	VistaPharm 6.225% 04/29/22		01/01/2020	Tax Free Exchange		1,581,113	1,590,538	1,574,632	1,581,113	0	0	0	0	0	1,581,113	0	0	0	22,249	04/29/2022
98053# AB 2	Woodstream 6.394% 05/29/22		11/09/2020	Redemption 100.0000		2,565,177	2,565,177	2,552,804	2,561,091	0	(3,461)	0	(3,461)	0	2,557,630	0	7,547	7,547	(324,769)	05/29/2022
98053# AB 2	Woodstream 6.394% 05/29/22		01/01/2020	Tax Free Exchange		90,446	90,596	90,143	90,446	0	0	0	0	0	90,446	0	0	0	(17,476)	05/29/2022
BAN0W6 BJ 0	GANNETT CO INC 13.030% 12/31/24		05/01/2020	Redemption 100.0000		1,339	1,339	1,272	1,274	0	(2)	0	(2)	0	1,273	0	66	66	242	12/31/2024
BAN0W6 BJ 0	GANNETT CO INC 13.030% 12/31/24		01/01/2020	Tax Free Exchange		931,598	980,022	931,021	931,596	0	2	0	2	0	931,598	0	0	0	(1,581)	12/31/2024
BL2648 48 5	Paperworks Industries Inc Bank Loan		12/18/2020	Call 103.2500		701,247	679,174	645,215	655,142	0	6,444	0	6,444	0	661,587	0	17,587	17,587	107,230	02/22/2023
C3324# AA 4	Entertainment Pa 5.988% 05/10/26		12/31/2019	Redemption 100.0000		7,310	7,310	7,255	7,261	0	0	0	0	0	7,261	0	49	49	(238)	05/10/2026
C3324# AA 4	Entertainment Pa 5.988% 05/10/26		01/01/2020	Tax Free Exchange		2,889,722	2,909,380	2,887,560	2,889,722	0	0	0	0	0	2,889,722	0	0	0	(94,906)	05/10/2026
C3935* AA 9	Giraffe US\$		12/31/2019			0	0	0	0	0	(3,619)	0	(3,619)	0	0	0	0	0	(229,966)	12/07/2024
8299999	Total - Bonds - Unaffiliated Bank Loans					86,555,478	86,925,037	86,162,943	86,297,329	0	69,993	0	69,993	0	86,370,933	0	162,469	162,469	(88,935)	XXX
8399997	Total - Bonds - Part 4					1,851,284,018	1,864,422,203	1,835,382,921	1,847,571,744	0	(987,739)	13,992,697	(14,980,436)	0	1,832,594,920	0	5,326,868	5,326,868	70,922,739	XXX
8399998	Total - Bonds - Summary Item from Part 5					66,131,306	62,644,844	65,918,515	0	0	61,243	0	61,243	0	65,979,503	(263)	(45,196)	(45,459)	1,347,086	XXX
8399999	Total - Bonds					1,917,415,324	1,927,067,047	1,901,301,436	1,847,571,744	0	(926,496)	13,992,697	(14,919,193)	0	1,898,574,423	(263)	5,281,672	5,281,409	72,269,825	XXX
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
151461 2# 6	CENTER COAST MLP		03/26/2020	Call 1.0000		226,000	5,650,000	0.00	5,650,000	5,650,000	0	0	0	0	5,650,000	0	0	0	106,680	XXX
8599999	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred					5,650,000	XXX	5,650,000	5,650,000	0	0	0	0	0	5,650,000	0	0	0	106,680	XXX
8999997	Total - Preferred Stocks - Part 4					5,650,000	XXX	5,650,000	5,650,000	0	0	0	0	0	5,650,000	0	0	0	106,680	XXX
8999998	Total - Preferred Stocks - Summary Item from Part 5					1,000,000	XXX	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	39,900	XXX
8999999	Total - Preferred Stocks					6,650,000	XXX	6,650,000	5,650,000	0	0	0	0	0	6,650,000	0	0	0	146,580	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
96758W 10 1	WideOpenWest Inc		12/31/2020	Fidelity Capital Markets		36,794,000	381,568	XXX	259,398	273,011	(13,614)	0	(13,614)	0	259,398	0	122,170	122,170	0	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					381,568	XXX	259,398	273,011	(13,614)	0	0	(13,614)	0	259,398	0	122,170	122,170	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
31338\$ 11 2	FHLB - Dallas Class B		12/14/2020	Direct-Private Placement		100,510,000	10,051,000	XXX	10,051,000	10,051,000	0	0	0	0	10,051,000	0	0	0	155,436	XXX
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					10,051,000	XXX	10,051,000	10,051,000	0	0	0	0	0	10,051,000	0	0	0	155,436	XXX
9799997	Total - Common Stocks - Part 4					10,432,568	XXX	10,310,398	10,324,011	(13,614)	0	0	(13,614)	0	10,310,398	0	122,170	122,170	155,436	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					2,693,170	XXX	2,099,437	0	0	0	0	0	0	2,099,437	0	593,734	593,734	767	XXX
9799999	Total - Common Stocks					13,125,738	XXX	12,409,835	10,324,011	(13,614)	0	0	(13,614)	0	12,409,835	0	715,904	715,904	156,203	XXX
9899999	Total - Preferred and Common Stocks					19,775,738	XXX	19,059,835	15,974,011	(13,614)	0	0	(13,614)	0	19,059,835	0	715,904	715,904	302,783	XXX
9999999	Total - Bonds, Preferred and Common Stocks					1,937,191,062	XXX	1,920,361,271	1,863,545,755	(13,614)	(926,496)	13,992,697	(14,932,807)	0	1,917,634,258	(263)	5,997,576	5,997,313	72,572,608	XXX

E14.17

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - All Other Government																				
000000 00 0	REPUBLIC OF SRI LANKA 5.750% 04/18/23	D	01/08/2020	Blackrock EM Sovereign Fund.....	05/05/2020	Blackrock EM Sovereign Fund.....	1,303,000	1,299,743	729,870	1,300,108	0	365	0	365	0	0	(570,238)	(570,238)	37,858	17,066
000000 00 0	KINGDOM OF JORDAN 5.750% 01/31/27	D	01/08/2020	Blackrock EM Sovereign Fund.....	05/05/2020	Blackrock EM Sovereign Fund.....	1,836,000	1,948,455	1,696,170	1,944,931	0	(3,524)	0	(3,524)	0	0	(248,760)	(248,760)	75,013	46,920
000000 00 0	DOMINICAN REPUBLIC 6.000% 07/19/28	D	01/08/2020	Blackrock EM Sovereign Fund.....	04/21/2020	Blackrock EM Sovereign Fund.....	870,000	967,527	805,244	965,106	0	(2,421)	0	(2,421)	0	0	(159,862)	(159,862)	38,115	24,795
000000 00 0	REPUBLIC OF GHANA 7.625% 05/16/29	D	01/08/2020	Blackrock EM Sovereign Fund.....	05/05/2020	Blackrock EM Sovereign Fund.....	765,000	796,556	577,438	795,981	0	(576)	0	(576)	0	0	(218,542)	(218,542)	24,425	8,750
000000 00 0	REPUBLIC OF NIGERIA 7.143% 02/23/30	D	01/08/2020	Blackrock EM Sovereign Fund.....	05/05/2020	Blackrock EM Sovereign Fund.....	1,150,000	1,207,500	850,583	1,206,535	0	(965)	0	(965)	0	0	(355,952)	(355,952)	53,064	31,261
1099999	Total - Bonds - All Other Government.....						5,924,000	6,219,781	4,659,305	6,212,661	0	(7,121)	0	(7,121)	0	0	(1,553,354)	(1,553,354)	228,475	128,792
Bonds - Industrial and Miscellaneous																				
00176@ AA 4	AMF Florence 3.210% 12/31/35.....		11/04/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	10,605	10,605	10,605	10,605	0	0	0	0	0	0	0	0	54	0
00206R FS 6	AT&T INC 5.300% 08/15/58.....		07/15/2020	Susquehanna Intl.....	09/18/2020	Taxable Exchange.....	2,500,000	3,295,300	3,974,011	3,293,701	0	(1,599)	0	(1,599)	0	0	680,310	680,310	78,764	56,313
00206R KH 4	AT&T INC 2.250% 02/01/32.....		07/27/2020	ATHENE.....	09/29/2020	ATHENE.....	500,000	499,095	501,346	499,105	0	10	0	10	0	0	2,241	2,241	1,719	0
00206R ME 9	AT&T INC 3.650% 09/15/59.....		09/18/2020	Taxable Exchange.....	09/18/2020	Exchange.....	725	889	721	889	0	0	0	0	0	0	(168)	(168)	0	0
00255U AA 3	Apollo Aviation Securitization SERIES 202.....		02/03/2020	ATHENE.....	12/15/2020	Paydown.....	49,136	49,136	49,136	49,136	0	1	0	1	0	0	0	0	622	0
02209S BD 4	Altria Group Inc 4.800% 02/14/29.....		05/27/2020	ATHENE.....	06/16/2020	ATHENE.....	1,000,000	1,152,130	1,157,981	1,151,359	0	(771)	0	(771)	0	0	6,622	6,622	16,267	14,000
037411 BA 2	Apache Corp 4.750% 04/15/43.....		03/10/2020	Goldman Sachs & Company.....	08/18/2020	Call 96.5000.....	2,500,000	1,816,600	2,412,500	1,821,944	0	5,344	0	5,344	0	0	465,556	465,556	224,948	48,490
038779 AB 0	Arbys Funding LLC SERIES 20201A CLASS A2		10/15/2020	Various.....	10/31/2020	Paydown.....	18,138	18,295	18,138	18,138	0	(158)	0	(158)	0	0	0	0	147	20
097023 CV 5	Boeing Co 5.705% 05/01/40.....		04/30/2020	Citigroup Global.....	05/01/2020	Bank of America.....	4,250,000	4,250,000	4,257,948	4,250,000	0	0	0	0	0	0	7,948	7,948	674	0
097023 CY 9	Boeing Co 5.150% 05/01/30.....		04/30/2020	JP Morgan.....	05/01/2020	Various.....	8,500,000	8,500,000	8,517,009	8,500,000	0	0	0	0	0	0	17,009	17,009	1,216	0
09951L AA 1	BOOZ ALLEN HAMILTON INC.....		08/12/2020	Bank of America.....	09/18/2020	Stifel, Nicolaus and Co.....	100,000	100,000	102,086	100,000	0	0	0	0	0	0	2,086	2,086	301	0
12510H AC 4	Capital Automotive Reit SERIES 20201A CLASS A2		01/15/2020	Credit Suisse.....	12/15/2020	Paydown.....	358,059	357,807	358,059	358,059	0	252	0	252	0	0	0	0	7,344	0
12510H AE 0	Capital Automotive Reit SERIES 20201A CLASS A2		01/15/2020	ATHENE.....	12/15/2020	Paydown.....	417	417	417	417	0	0	0	0	0	0	0	0	12	0
224044 CM 7	Cox Communications Inc.....		09/10/2020	ATHENE.....	09/18/2020	ATHENE.....	500,000	495,950	495,950	495,950	0	0	0	0	0	0	0	0	41	0
29717P AW 7	ESSEX PORTFOLIO LP 1.650% 01/15/31		09/15/2020	ATHENE.....	09/29/2020	ATHENE.....	500,000	489,770	488,607	489,828	0	58	0	58	0	0	(1,221)	(1,221)	802	225
33767B AC 3	FIRSTENERGY TRANSMISSION.....		11/02/2020	Various.....	11/24/2020	Various.....	4,543,000	5,268,212	5,237,978	5,266,942	0	(1,270)	0	(1,270)	0	0	(28,964)	(28,964)	31,649	15,071
38217T AA 3	Goodgreen Trust SERIES 20201A CLASS A		07/23/2020	Deutsche Bank.....	12/15/2020	Paydown.....	35,929	35,911	35,929	35,929	0	18	0	18	0	0	0	0	263	0
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B		08/04/2020	Deutsche Bank.....	12/15/2020	Paydown.....	34,443	34,505	34,443	34,443	0	(62)	0	(62)	0	0	0	0	310	5
38937L AB 7	GRAY OAK PIPELINE LLC 3.450% 10/15/27		09/11/2020	MIZUHO.....	09/18/2020	MIZUHO.....	1,000,000	999,970	1,027,400	999,970	0	0	0	0	0	0	27,430	27,430	671	0
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40.....		08/17/2020	Direct-Private Placement.....	12/15/2020	Redemption 100.0000.....	16,760	16,760	16,760	16,760	0	0	0	0	0	0	0	0	315	0
46433@ AA 6	ISKANDAR VENTURE 3.410% 06/15/39.....		02/19/2020	ATHENE.....	12/15/2020	Redemption 100.0000.....	5,565	5,565	5,565	5,565	0	0	0	0	0	0	0	0	117	0
46667# AA 1	St Christophers 3.980% 01/15/50.....		02/03/2020	ATHENE.....	12/15/2020	Redemption 100.0000.....	44,242	45,569	44,242	45,555	0	(15)	0	(15)	0	0	(1,313)	(1,313)	826	0
477143 AH 4	JetBlue Airways Corporation.....		08/10/2020	Stifel, Nicolaus and Co.....	11/15/2020	Redemption 100.0000.....	60,964	58,068	60,964	58,151	0	82	0	82	0	0	2,813	2,813	838	405

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
49427R	AQ 5 KILROY REALTY LP 2.500% 11/15/32	08/27/2020	ATHENE	09/29/2020	ATHENE	500,000	488,850	489,424	488,908	0	58	0	58	0	0	516	516	1,632	660	
539830	BK 4 Lockheed Martin 4.500% 05/15/36	05/27/2020	ATHENE	06/16/2020	ATHENE	1,000,000	1,286,980	1,293,866	1,286,221	0	(759)	0	(759)	0	0	7,645	7,645	3,875	1,750	
60871R	AH 3 MOLSON COORS BREWING CO	04/06/2020	MarketAxess	05/14/2020	Barclays Capital	1,800,000	1,633,374	1,642,464	1,633,771	0	397	0	397	0	0	8,693	8,693	25,830	17,430	
655044	AG 0 Noble Energy Inc 5.250% 11/15/43	07/21/2020	Morgan Stanley DWD	09/08/2020	Citigroup Global	2,000,000	2,614,340	2,672,280	2,611,975	0	(2,365)	0	(2,365)	0	0	60,305	60,305	33,542	19,833	
667274	AD 6 NORTHWELL HEALTHCARE INC	02/20/2020	Wells Fargo Brokerage Services	11/18/2020	Jefferies & Co	2,000,000	2,178,400	2,214,400	2,175,678	0	(2,722)	0	(2,722)	0	0	38,722	38,722	80,201	23,912	
723787	AK 3 Pioneer Natural Resources Comp	03/12/2020	MarketAxess	05/27/2020	Call 104.5000	1,600,000	1,542,352	1,672,000	1,547,002	0	4,650	0	4,650	0	0	52,998	52,998	95,173	10,709	
744320	AY 8 Prudential Financial Inc	07/07/2020	ATHENE	10/01/2020	ATHENE	1,000,000	1,128,148	1,123,633	1,127,255	0	(893)	0	(893)	0	0	(3,621)	(3,621)	12,366	780	
750731	AA 9 Raiders FC CTL 3.744% 02/10/49	02/20/2020	Direct-Private Placement	12/10/2020	Redemption 100.0000	38,290	38,290	38,290	38,290	0	0	0	0	0	0	0	0	858	0	
830867	AA 5 DELTA AIR LINES/SKYMILES	09/16/2020	Goldman Sachs & Company	09/16/2020	Stifel, Nicolaus and Co	500,000	500,000	509,375	500,000	0	0	0	0	0	0	9,375	9,375	0	0	
83416W	AA 1 SOLAR STAR FUNDING LLC	10/22/2020	Janney Montgomery	12/30/2020	Redemption 100.0000	90,717	100,589	90,717	100,410	0	(179)	0	(179)	0	0	(9,693)	(9,693)	2,438	1,571	
83546D	AJ 7 Sonic Capital LLC SERIES 20201A CLASS A2	03/13/2020	Robert W. Baird & Co	12/20/2020	Paydown	16,667	16,266	16,667	16,667	0	401	0	401	0	0	0	0	387	110	
858912	AG 3 Stericycle Inc 3.875% 01/15/29	11/09/2020	Bank of America	12/28/2020	Morgan Stanley DWD	100,000	100,000	102,375	100,000	0	0	0	0	0	0	2,375	2,375	388	0	
86745N	AA 6 Sunnova Sol Issuer LLC SERIES 20201A CLA	02/05/2020	Credit Suisse	10/30/2020	Paydown	79,559	79,530	79,559	79,559	0	29	0	29	0	0	0	0	1,661	0	
878091	BG 1 Teachers Insurance & Annuity	09/09/2020	ATHENE	09/29/2020	ATHENE	1,000,000	1,035,060	1,035,875	1,035,033	0	(27)	0	(27)	0	0	842	842	13,017	11,367	
907818	FG 8 Union Pacific Corp 3.839% 03/20/60	01/02/2020	Bank of America	07/06/2020	Direct-Private Placement	250	258	250	258	0	0	0	0	0	(8)	(8)	3	1		
913903	AV 2 Universal Health Services Inc	09/10/2020	JP Morgan	10/30/2020	JP Morgan	3,000,000	2,991,540	2,992,500	2,991,604	0	64	0	64	0	0	896	896	9,275	0	
933638	AA 6 WAMU Mortgage Pass-Through Ce SERIES 200	02/12/2020	ATHENE	12/01/2020	Paydown	144,683	140,704	144,677	140,749	0	45	0	45	0	0	3,928	3,928	1,365	146	
98919V	AA 3 FRONT RANGE BIDCO INC 4.000% 03/01/27	02/20/2020	ATHENE	10/14/2020	ATHENE	1,000,000	1,000,000	998,750	1,000,000	0	0	0	0	0	(1,250)	(1,250)	23,889	0		
013716	AW 5 Alcan Inc 5.750% 06/01/35	08/25/2020	ATHENE	09/29/2020	ATHENE	943,000	1,368,152	1,372,817	1,365,962	0	(2,190)	0	(2,190)	0	0	6,855	6,855	17,773	12,953	
884903	AY 1 Thomson Corporation 5.500% 08/15/35	07/16/2020	ATHENE	12/18/2020	ATHENE	1,000,000	1,350,830	1,332,121	1,343,041	0	(7,789)	0	(7,789)	0	0	(10,920)	(10,920)	46,292	23,681	
03512T	AE 1 ANGLOGOLD HOLDINGS PLC	09/28/2020	JP Morgan	12/18/2020	Jefferies & Co	1,500,000	1,495,170	1,610,865	1,495,261	0	91	0	91	0	0	115,604	115,604	12,656	0	
03754W	AN 1 Apex Credit CLO LLC SERIES 20161A CLASS	01/23/2020	Barclays Capital	10/27/2020	Paydown	162,373	162,292	162,373	162,373	0	81	0	81	0	0	0	0	1,948	0	
04941G	AL 2 Atlas Senior Loan Fund LTD SERIES 20131A	03/25/2020	RBC Capital Markets	11/18/2020	Paydown	843,442	788,618	843,442	843,442	0	54,824	0	54,824	0	0	0	0	7,747	2,245	
202712	BJ 3 COMMONWEALTH BANK AUST	09/10/2020	ATHENE	12/23/2020	ATHENE	589,000	732,192	731,748	731,279	0	(913)	0	(913)	0	0	469	469	11,510	4,519	
55283L	AC 9 MAPS LTD SERIES 20191A CLASS C	11/15/2020	Interest Capitalization	12/15/2020	Paydown	27	27	27	27	0	0	0	0	0	0	0	0	0	0	
78410B	AJ 4 Symphony Credit Opportunities SERIES 201	04/07/2020	Raymond James	10/15/2020	Paydown	425,923	407,821	425,923	425,923	0	18,102	0	18,102	0	0	0	0	7,408	3,002	
961214	EF 6 Westpac Bkg Corp 4.110% 07/24/34	07/23/2020	ATHENE	09/29/2020	ATHENE	2,000,000	2,207,160	2,209,200	2,204,525	0	(2,635)	0	(2,635)	0	0	4,675	4,675	23,633	14,613	
3899999	Total - Bonds - Industrial and Miscellaneous					49,861,912	52,887,497	54,613,413	52,947,659	0	60,160	0	60,160	0	0	1,468,755	1,468,755	802,767	283,811	

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Bonds - Unaffiliated Bank Loans

00018K	AD 7 A&R Logistics Term 2 1L	01/01/2020	Tax Free Exchange	10/01/2020	Redemption 100.0000	414	411	414	411	0	0	0	0	0	0	3	3	8	0
03967Y	AB 6 Gannett Holdings LLC term loan Arctic Ho	01/01/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	102,619	97,548	102,619	98,194	0	646	0	646	0	0	4,424	4,424	9,886	0
03967Y	AB 6 Gannett Holdings LLC term loan Arctic Ho	01/01/2020	Tax Free Exchange	11/17/2020	Taxable Exchange	279,000	265,214	279,000	267,161	0	1,947	0	1,947	0	0	11,839	11,839	28,400	0
05456#	AA 2 Avtex 5.750% 02/08/24	01/01/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	100,840	100,419	100,840	100,465	0	46	0	46	0	0	374	374	3,118	0
05456#	AC 8 Avtex 5.750% 02/08/24	01/01/2020	Tax Free Exchange	06/30/2020	Redemption 100.0000	15,023	14,961	15,023	14,968	0	7	0	7	0	0	56	56	465	0
07385@	AB 4 BearCom 6.500% 07/05/24	07/01/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	28,571	28,373	28,571	28,393	0	20	0	20	0	0	178	178	901	0

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
07385@ AC 2	BearCom 6.500% 07/05/24.....	07/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	3,727	3,701	3,727	3,704	0	3	0	3	0	0	23	23	116	0	
07385@ AF 5	BearCom 4.738% 07/05/24.....	07/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	3,876	3,850	3,876	3,852	0	3	0	3	0	0	24	24	143	0	
09071# AA 9	BioCare 6.750% 08/25/23.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	16,386	16,347	16,386	16,353	0	6	0	6	0	0	33	33	738	0	
09071# AC 5	BioCare 5.488% 08/25/23.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	7,906	7,889	7,906	7,892	0	3	0	3	0	0	15	15	350	0	
09354@ AA 9	Blink Fitness 4.988% 11/08/24.....	01/01/2020	Tax Free Exchange.....	09/30/2020	Redemption 100.0000.....	10,814	10,710	10,814	10,720	0	9	0	9	0	0	94	94	285	0	
09354@ AB 7	Blink Fitness 4.988% 11/08/24.....	09/30/2020	Direct-Private Placement.....	10/15/2020	Redemption 100.0000.....	5,882	5,882	5,882	5,882	0	0	0	0	0	0	0	0	178	0	
09354@ AD 3	Blink Fitness 5.716% 11/08/24.....	09/30/2020	Direct-Private Placement.....	10/15/2020	Redemption 100.0000.....	4,072	4,072	4,072	4,072	0	0	0	0	0	0	0	0	76	0	
12695# AA 9	Chesapeake Urolo CUA Opco.....	12/31/2019	Direct-Private Placement.....	10/01/2020	Redemption 100.0000.....	171	171	171	171	0	0	0	0	0	0	0	0	5	0	
12695# AB 7	Chesapeake Urolo CUA Opco.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	1,405	1,390	1,405	1,394	0	4	0	4	0	0	11	11	40	0	
12702# AA 0	Bakemark 5.394% 08/14/23.....	01/01/2020	Tax Free Exchange.....	09/30/2020	Redemption 100.0000.....	15,258	14,979	15,258	15,014	0	35	0	35	0	0	244	244	448	0	
20007* AB 7	Comar 5.394% 06/18/24.....	01/21/2020	Direct-Private Placement.....	09/30/2020	Redemption 100.0000.....	3,741	3,741	3,741	3,741	0	0	0	0	0	0	0	0	122	0	
21775P AC 7	CORA 4.725% 05/02/24.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	2,501	2,484	2,501	2,486	0	2	0	2	0	0	15	15	130	0	
27787# AC 6	EasyPak 5.974% 11/09/23.....	10/13/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	314	314	314	314	0	0	0	0	0	0	0	0	0	0	
27787# AC 2	EasyPak 5.974% 11/09/23.....	10/13/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	7	7	7	7	0	0	0	0	0	0	0	0	0	0	
27787# AC 2	EasyPak 5.974% 11/09/23.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	11,058	10,953	11,058	10,968	0	15	0	15	0	0	90	90	356	0	
27787# AD 0	EasyPak 5.974% 11/09/23.....	10/13/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	2	2	2	2	0	0	0	0	0	0	0	0	0	0	
27787# AD 0	EasyPak 5.974% 11/09/23.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	2,598	2,573	2,598	2,577	0	4	0	4	0	0	21	21	98	0	
34955* AA 2	Fortis 4.644% 12/15/23.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	7,887	7,849	7,887	7,855	0	5	0	5	0	0	32	32	298	0	
34955* AA 2	Fortis 4.644% 12/15/23.....	01/01/2020	Tax Free Exchange.....	09/30/2020	Redemption 100.0000.....	2,708	2,695	2,708	2,697	0	1	0	1	0	0	11	11	77	0	
34955* AE 4	Fortis 4.644% 12/15/23.....	01/01/2020	Tax Free Exchange.....	09/30/2020	Redemption 100.0000.....	5,079	5,055	5,079	5,058	0	3	0	3	0	0	21	21	146	0	
41781@ AB 3	Harvey Tool 4.988% 10/11/24.....	12/01/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	59	59	59	59	0	0	0	0	0	0	0	0	0	0	
41781@ AB 3	Harvey Tool 4.988% 10/11/24.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	3,408	3,406	3,408	3,406	0	0	0	0	0	0	1	1	200	0	
45249@ AB 0	ImageFirst 4.234% 10/27/25.....	01/29/2020	Direct-Private Placement.....	10/01/2020	Redemption 100.0000.....	2,606	2,606	2,606	2,606	0	0	0	0	0	0	0	0	51	0	
45249@ AB 0	ImageFirst 4.234% 10/27/25.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	21,353	21,215	21,353	21,223	0	8	0	8	0	0	130	130	387	0	
53633G AD 0	LES Liquid Environmental.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	1,816	1,751	1,816	1,756	0	5	0	5	0	0	59	59	45	0	
56377@ AA 3	MannaPro 6.144% 12/08/23.....	01/01/2020	Tax Free Exchange.....	12/10/2020	Redemption 100.0000.....	2,340,617	2,318,319	2,340,617	2,323,134	0	4,816	0	4,816	0	0	17,482	17,482	160,491	0	
56377@ AC 9	MannaPro 6.144% 12/08/23.....	08/05/2020	Direct-Private Placement.....	12/10/2020	Redemption 100.0000.....	168,774	168,774	168,774	168,774	0	0	0	0	0	0	0	0	6,885	0	
56377@ AC 9	MannaPro 6.144% 12/08/23.....	08/01/2020	Tax Free Exchange.....	12/10/2020	Redemption 100.0000.....	1,194	1,184	1,194	1,185	0	1	0	1	0	0	9	9	26	0	
61033# AA 7	MONROE Capital Private Feeder Senior Sec	02/25/2020	Direct-Private Placement.....	08/25/2020	Direct-Private Placement.....	378,849	378,849	378,849	378,849	0	0	0	0	0	0	0	0	1,525	0	
61033# AB 5	MONROE Capital Private Feeder Junior Sec	02/25/2020	Direct-Private Placement.....	08/25/2020	Direct-Private Placement.....	45,959	45,959	45,959	45,959	0	0	0	0	0	0	0	0	5,016	0	
61033* AA 1	MONROE Capital Private Feeder Senior Sec	02/25/2020	Direct-Private Placement.....	08/25/2020	Direct-Private Placement.....	378,849	378,849	378,849	378,849	0	0	0	0	0	0	0	0	1,490	0	
61033* AB 9	MONROE Capital Private Feeder Junior Sec	02/25/2020	Direct-Private Placement.....	08/25/2020	Direct-Private Placement.....	45,959	45,959	45,959	45,959	0	0	0	0	0	0	0	0	4,688	0	
61033@ AA 9	MONROE Capital Private Feeder Senior Sec	02/25/2020	Direct-Private Placement.....	08/25/2020	Direct-Private Placement.....	378,849	378,849	378,849	378,849	0	0	0	0	0	0	0	0	1,490	0	
61033@ AB 7	MONROE Capital Private Feeder Junior Sec	02/25/2020	Direct-Private Placement.....	08/25/2020	Direct-Private Placement.....	45,959	45,959	45,959	45,959	0	0	0	0	0	0	0	0	4,688	0	
61034* AA 0	MONROE Capital Private Feeder Senior Sec	02/25/2020	Direct-Private Placement.....	08/25/2020	Direct-Private Placement.....	378,849	378,849	378,849	378,849	0	0	0	0	0	0	0	0	1,490	0	
61034* AB 8	MONROE Capital Private Feeder Junior Sec	02/25/2020	Direct-Private Placement.....	08/25/2020	Direct-Private Placement.....	45,959	45,959	45,959	45,959	0	0	0	0	0	0	0	0	4,688	0	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
70559@ AA 4	Prometheus Pegasus Global.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	6,369	6,338	6,369	6,341	0	3	0	3	0	0	28	28	282	0	
70559@ AB 2	Prometheus Pegasus Global.....	06/23/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	1,134	1,134	1,134	1,134	0	0	0	1,134	0	0	0	0	37	0	
73116* AC 2	ISN Polk-Hoffman 5.394% 12/20/23.....	01/01/2020	Tax Free Exchange.....	03/31/2020	Redemption 100.0000.....	425	416	425	417	0	1	0	1	0	0	8	8	7	0	
73937# AC 5	Empire Auto 6.226% 09/05/24.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	4,397	4,380	4,397	4,382	0	2	0	2	0	0	15	15	191	0	
74378* AA 7	Provation LO 7.224% 03/08/24.....	09/15/2020	Direct-Private Placement.....	12/22/2020	Redemption 100.0000.....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	54,278	0	
74741* AA 7	Q-Centrix 4.738% 05/30/25.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	21,764	21,467	21,764	21,497	0	30	0	30	0	0	267	267	929	0	
74741* AB 5	Q-Centrix 4.738% 05/30/25.....	03/26/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	731	731	731	731	0	0	0	0	0	0	0	0	17	0	
74741* AB 5	Q-Centrix 4.738% 05/30/25.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	625	625	625	625	0	0	0	0	0	0	0	0	65	0	
74753H AC 0	Qualitor 5.975% 10/19/22.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	124,328	124,032	124,328	124,072	0	40	0	40	0	0	256	256	3,467	0	
75975# AC 3	Reladyne 2L 5.234% 07/22/22.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	6,974	6,965	6,974	6,967	0	1	0	1	0	0	7	7	244	0	
75975# AM 1	Reladyne 2L 5.234% 07/22/22.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	726	725	726	725	0	0	0	0	0	0	1	1	6	0	
75975# AN 9	Reladyne 2L 5.234% 07/22/22.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	355	354	355	354	0	0	0	0	0	0	0	0	12	0	
75975# AQ 2	Reladyne 2L 5.234% 07/22/22.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	341	341	341	341	0	0	0	0	0	0	0	0	11	0	
75975# AR 0	Reladyne 2L 5.234% 07/22/22.....	08/21/2020	Direct-Private Placement.....	10/01/2020	Redemption 100.0000.....	63	63	63	63	0	0	0	0	0	0	0	0	0	0	
75975# AS 8	Reladyne 2L 5.234% 07/22/22.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	155	155	155	155	0	0	0	0	0	0	0	0	1	0	
75975# AT 6	Reladyne 2L 5.234% 07/22/22.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	610	609	610	609	0	0	0	0	0	0	1	1	5	0	
87297* AA 7	TLE 6.238% 06/28/24.....	03/20/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	2,634	2,634	2,634	2,634	0	0	0	0	0	0	0	0	86	0	
87297* AB 5	TLE 5.738% 06/28/24.....	07/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	3,778	3,758	3,778	3,759	0	2	0	2	0	0	19	19	283	0	
87298@ AA 4	Entertainment Pa TPG VIII.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	29,240	29,042	29,240	29,059	0	16	0	16	0	0	181	181	787	0	
87758# AA 5	Taymax 2.738% 07/31/25.....	06/29/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	204	204	204	204	0	0	0	0	0	0	0	0	5	0	
87758# AA 5	Taymax 2.738% 07/31/25.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	10,700	10,622	10,700	10,634	0	11	0	11	0	0	66	66	611	0	
87758* AB 7	Taymax 2.738% 07/31/25.....	06/29/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	486	486	486	486	0	0	0	0	0	0	0	0	20	0	
87758* AB 7	Taymax 2.738% 07/31/25.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	236	235	236	235	0	0	0	0	0	0	1	1	10	0	
87758@ AA 7	Taymax 2.738% 07/31/25.....	06/29/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	39	39	39	39	0	0	0	0	0	0	0	0	1	0	
87758@ AA 7	Taymax 2.738% 07/31/25.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	2,071	2,056	2,071	2,059	0	2	0	2	0	0	13	13	118	0	
87758@ AD 1	Taymax 2.738% 07/31/25.....	06/29/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	26	26	26	26	0	0	0	0	0	0	0	0	1	0	
89213* AA 4	TownePark Towne Holdings.....	10/30/2020	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	78	78	78	78	0	0	0	0	0	0	0	0	2	0	
91141# AA 3	United Scope 4.644% 12/01/23.....	01/01/2020	Tax Free Exchange.....	06/29/2020	Redemption 100.0000.....	201,653	198,651	201,653	198,993	0	341	0	341	0	0	2,660	2,660	3,194	0	
91830@ AD 5	VLS 6.148% 10/17/23.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	15,405	15,197	15,405	15,215	0	18	0	18	0	0	190	190	444	0	
91830@ AF 0	VLS 6.148% 10/17/23.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	3,057	3,015	3,057	3,019	0	4	0	4	0	0	38	38	85	0	
91830@ AG 8	VLS 6.148% 10/17/23.....	01/01/2020	Tax Free Exchange.....	10/01/2020	Redemption 100.0000.....	3,721	3,671	3,721	3,675	0	4	0	4	0	0	46	46	103	0	
91835# AA 4	Vital Records VRC Companies.....	12/31/2019	Direct-Private Placement.....	12/31/2020	Redemption 100.0000.....	347	347	347	347	0	0	0	0	0	0	0	0	14	0	
91835# AA 4	Vital Records VRC Companies.....	02/28/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	4,051	4,048	4,051	4,048	0	1	0	1	0	0	3	3	171	0	
91835# AE 6	Vital Records VRC Companies.....	02/27/2020	Direct-Private Placement.....	02/28/2020	Tax Free Exchange.....	138,316	138,316	138,316	138,316	0	0	0	0	0	0	0	0	135	0	
91835# AE 6	Vital Records VRC Companies.....	01/01/2020	Tax Free Exchange.....	02/28/2020	Tax Free Exchange.....	266,885	266,525	266,541	266,541	0	16	0	16	0	0	0	0	3,974	0	
92840@ AA 7	VistaPharm 6.225% 04/29/22.....	01/01/2020	Tax Free Exchange.....	12/31/2020	Redemption 100.0000.....	16,568	16,470	16,568	16,498	0	28	0	28	0	0	70	70	892	0	
98053# AA 4	Woodstream 6.398% 05/31/21.....	01/01/2020	Tax Free Exchange.....	08/18/2020	Redemption 100.0000.....	90,596	90,446	90,596	90,512	0	65	0	65	0	0	84	84	4,613	0	
C3935* AA 9	Giraffe CDN 6.000% 12/06/24.....	10/09/2019	Direct-Private Placement.....	09/30/2020	Redemption 100.0000.....	28,926	28,900	28,926	28,667	0	30	0	30	0	(263)	260	(3)	1,199	0	
8299999	Total - Bonds - Unaffiliated Bank Loans.....					6,858,932	6,811,237	6,858,588	6,819,183	0	8,204	0	8,204	0	(263)	39,403	39,140	315,844	0	
8399998	Total - Bonds.....					62,644,844	65,918,515	66,131,306	65,979,503	0	61,243	0	61,243	0	(263)	(45,196)	(45,459)	1,347,086	412,603	

E15.3

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For eig n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred																				
486606	3*	5	Kayne Anderson MLP Investment.....	02/11/2020	Direct-Private Placement.....	Tax Free Exchange.....	40,000.000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	39,900	0
8599999	Total - Preferred Stocks - Industrial and Miscellaneous Redeemable Preferred.....																			
8999998	Total - Preferred Stocks.....																			
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
165167	74	3	Chesapeake Energy Corp.....	11/12/2019	Direct-Private Placement.....	05/01/2020	Direct-Private Placement.....	0.870	141	0	141	0	0	0	0	0	(141)	(141)	0	0
165167	74	3	Chesapeake Energy Corp.....	11/12/2019	Direct-Private Placement.....	04/30/2020	No Broker.....	69,823.130	0	0	0	0	0	0	0	0	0	0	0	0
88339P	10	1	RealReal Inc.....	11/11/2020	Direct.....	12/30/2020	Fidelity Capital Markets.....	120,721.000	1,943,196	2,537,070	1,943,196	0	0	0	0	0	593,875	593,875	0	0
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....																			
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
31338\$	11	2	FHLB - Dallas Class B.....	09/30/2020	Various.....	12/14/2020	Direct-Private Placement.....	1,561.000	156,100	156,100	156,100	0	0	0	0	0	0	0	767	0
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....																			
9799998	Total - Common Stocks.....																			
9899999	Total - Preferred and Common Stocks.....																			
9999999	Total - Bonds, Preferred and Common Stocks.....																			

E15.4

Sch. D - Pt. 6 - Sn. 1
NONE

Sch. D - Pt. 6 - Sn. 2
NONE

Sch. DA - Pt. 1
NONE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Barclays Low vol index 9LBCS0EP	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	05/07/2020	05/07/2021	44,260	8,960,490	202.4512.....	0	134,143	0	166,230		166,230	32,086	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	12/07/2020	12/07/2021	10,340	2,116,429	204.6837.....	0	49,647	0	47,023		47,023	(2,624)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	12/07/2020	12/07/2021	6,282	1,283,909	204.379.....	0	31,014	0	29,459		29,459	(1,555)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FU	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	08/25/2020	05/07/2021	711	142,548	200.49.....	0	3,491	0	3,529		3,529	38	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0ET	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	06/05/2020	06/07/2021	43,878	9,133,087	208.1473.....	0	89,445	0	73,553		73,553	(15,893)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	11/06/2020	11/05/2021	7,086	1,461,812	206.2958.....	0	26,893	0	25,595		25,595	(1,298)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FI	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	07/07/2020	07/07/2021	51,969	10,823,755	208.2733.....	0	105,362	0	99,369		99,369	(5,993)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	04/07/2020	04/07/2021	37,602	7,434,363	197.7119.....	0	150,197	0	253,245		253,245	103,048	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FO	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	08/07/2020	08/06/2021	86,596	17,903,221	206.7442.....	0	267,365	0	233,893		233,893	(33,472)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	10/07/2020	10/07/2021	2,740	555,478	202.7292.....	0	13,031	0	13,834		13,834	802	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	08/07/2020	08/06/2021	30,297	6,181,591	204.0331.....	0	122,185	0	117,048		117,048	(5,137)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	01/07/2020	01/07/2021	3,177	647,522	203.8154.....	0	12,302	0	2,293		2,293	(10,009)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EN	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	04/07/2020	04/07/2021	70,077	14,325,988	204.4321.....	0	139,399	0	165,295		165,295	25,895	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	03/06/2020	03/05/2021	5,960	1,201,338	201.5668.....	0	22,952	0	20,617		20,617	(2,335)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FK	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	07/07/2020	07/07/2021	74,721	15,117,538	202.3198.....	0	278,769	0	334,104		334,104	55,335	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FH	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	06/18/2020	04/07/2021	365	71,631	196.25.....	0	2,044	0	2,912		2,912	868	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GK	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	10/07/2020	10/07/2021	10,070	2,048,574	203.4334.....	0	44,850	0	47,184		47,184	2,335	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	01/07/2020	01/07/2021	18,492	3,731,913	201.8123.....	0	86,570	0	39,544		39,544	(47,026)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	11/06/2020	11/05/2021	6,921	1,455,083	210.2417.....	0	17,727	0	15,573		15,573	(2,155)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FT	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	08/25/2020	03/05/2021	375	75,401	201.07.....	0	1,493	0	1,423		1,423	(69)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC	12/07/2020	12/07/2021	6,023	1,271,354	211.0832.....	0	15,531	0	13,383		13,383	(2,148)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0FN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/07/2020	08/06/2021	48,038	10,124,518	210.7606.....	0	98,238	0	70,911		70,911	(27,327)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/18/2020	03/05/2021	760	152,813	201.07.....	0	2,356	0	2,884		2,884	528	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2020	10/07/2021	17,491	3,588,170	205.1438.....	0	66,153	0	67,809		67,809	1,656	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/06/2020	11/05/2021	46,281	9,641,226	208.3193.....	0	143,939	0	132,108		132,108	(11,830)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2020	10/07/2021	1,880	380,563	202.4273.....	0	9,194	0	9,794		9,794	600	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/07/2020	12/07/2021	22,859	4,713,695	206.2074.....	0	95,234	0	88,753		88,753	(6,481)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/07/2020	12/07/2021	38,065	7,961,417	209.1532.....	0	119,137	0	106,511		106,511	(12,627)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2020	10/07/2021	40,864	8,354,216	204.4395.....	0	165,422	0	171,521		171,521	6,100	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/06/2020	03/05/2021	4,953	986,095	199.0905.....	0	24,170	0	26,194		26,194	2,024	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	22,816	4,787,504	209.831.....	0	95,346	0	2,968		2,968	(92,378)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/07/2020	07/07/2021	40,767	8,328,873	204.3043.....	0	124,686	0	140,726		140,726	16,040	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/07/2020	05/07/2021	81,112	16,261,715	200.4847.....	0	299,895	0	402,907		402,907	103,011	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/07/2020	04/07/2021	10,167	2,019,048	198.5884.....	0	37,219	0	61,313		61,313	24,094	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/07/2020	07/07/2021	6,609	1,318,114	199.4423.....	0	32,476	0	41,296		41,296	8,820	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/07/2020	12/07/2021	76,864	16,388,665	213.2164.....	0	159,481	0	130,415		130,415	(29,066)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2020	10/07/2021	7,880	1,609,398	204.2383.....	0	32,519	0	33,822		33,822	1,303	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	40,144	8,543,787	212.8285.....	0	126,028	0	853		853	(125,175)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/25/2020	02/05/2021	279	58,688	210.35.....	0	237	0	27		27	(210)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/07/2020	12/07/2021	8,670	1,795,744	207.1216.....	0	33,103	0	30,503		30,503	(2,600)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/07/2020	04/07/2021	55,245	11,078,628	200.5363.....	0	165,790	0	253,855		253,855	88,065	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/04/2020	09/07/2021	25,210	5,130,356	203.5048.....	0	102,187	0	111,012		111,012	8,825	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/25/2020	07/07/2021	532	106,368	199.94.....	0	3,054	0	3,148		3,148	94	0	0	0	0		0001.....

E18.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	47,289	10,259,968	216.9631.....	0	98,427	0	43		43	(98,384)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/07/2020	04/07/2021	8,139	1,593,323	195.764.....	0	39,242	0	68,416		68,416	29,174	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GN	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/06/2020	11/05/2021	33,165	7,110,238	214.3898.....	0	55,513	0	42,551		42,551	(12,962)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/07/2020	08/06/2021	20,986	4,296,590	204.736.....	0	79,063	0	74,169		74,169	(4,894)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FL	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/07/2020	07/07/2021	23,301	4,658,765	199.9384.....	0	109,324	0	137,885		137,885	28,562	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	7,420	1,560,781	210.3478.....	0	29,545	0	726		726	(28,819)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EV	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/05/2020	06/07/2021	75,968	15,360,532	202.1974.....	0	284,386	0	322,151		322,151	37,765	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EX	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/05/2020	06/07/2021	7,281	1,451,261	199.3217.....	0	35,868	0	44,168		44,168	8,300	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FX	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/25/2020	08/06/2021	566	115,487	204.04.....	0	2,309	0	2,185		2,185	(125)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/07/2020	01/07/2021	40,504	8,352,698	206.2191.....	0	123,772	0	3,093		3,093	(120,679)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/06/2020	11/05/2021	2,716	552,880	203.5641.....	0	13,336	0	13,162		13,162	(174)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GA	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/04/2020	09/07/2021	17,419	3,557,063	204.2059.....	0	65,990	0	70,735		70,735	4,745	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0ER	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/07/2020	05/07/2021	36,513	7,234,134	198.1249.....	0	169,767	0	243,442		243,442	73,675	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GB	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/04/2020	09/07/2021	2,946	600,410	203.8053.....	0	11,602	0	12,533		12,533	931	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/06/2020	03/05/2021	29,860	6,003,995	201.0715.....	0	120,688	0	113,298		113,298	(7,390)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FY	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/04/2020	09/07/2021	43,135	9,067,620	210.2149.....	0	89,078	0	79,732		79,732	(9,346)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FF	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/18/2020	02/05/2021	2,993	628,021	209.83.....	0	2,574	0	390		390	(2,184)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2020	10/07/2021	38,605	8,152,619	211.1804.....	0	79,345	0	69,629		69,629	(9,715)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/07/2020	12/07/2021	34,677	7,464,155	215.248.....	0	58,480	0	44,845		44,845	(13,635)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/06/2020	03/05/2021	53,645	11,153,117	207.906.....	0	107,885	0	38,293		38,293	(69,593)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/07/2020	05/07/2021	49,613	10,239,339	206.3842.....	0	99,673	0	96,045		96,045	(3,627)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/06/2020	03/05/2021	6,221	1,256,412	201.963.....	0	23,040	0	19,928		19,928	(3,112)	0	0	0	0		0001.....

E18.2

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0GH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2020	10/07/2021	2,320	475,000	204.7414.....	0	9,123	0	9,414		9,414	291	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/04/2020	09/07/2021	6,054	1,225,742	202.4682.....	0	27,089	0	29,931		29,931	2,842	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/06/2020	11/05/2021	6,937	1,414,230	203.8676.....	0	33,122	0	32,581		32,581	(542)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/06/2020	03/05/2021	40,770	8,314,797	203.944.....	0	123,757	0	85,366		85,366	(38,391)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/18/2020	01/07/2021	949	192,951	203.32.....	0	1,775	0	948		948	(827)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/07/2020	04/07/2021	21,993	4,316,146	196.2509.....	0	101,247	0	175,419		175,419	74,172	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/05/2020	06/07/2021	32,679	6,672,421	204.1807.....	0	100,351	0	104,726		104,726	4,375	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/05/2020	06/07/2021	24,587	4,912,913	199.8175.....	0	115,657	0	140,765		140,765	25,107	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/07/2020	08/06/2021	8,491	1,723,919	203.029.....	0	37,681	0	37,088		37,088	(593)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	12,664	2,637,664	208.2805.....	0	60,992	0	3,619		3,619	(57,374)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/06/2020	11/05/2021	13,161	2,703,076	205.3853.....	0	54,510	0	52,590		52,590	(1,920)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/07/2020	01/07/2021	8,200	1,674,571	204.216.....	0	30,547	0	4,411		4,411	(26,136)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/07/2020	01/07/2021	3,673	739,418	201.3116.....	0	18,008	0	9,509		9,509	(8,499)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0ES	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/07/2020	05/07/2021	8,320	1,644,309	197.6333.....	0	40,516	0	58,670		58,670	18,155	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	10,132	2,135,432	210.7612.....	0	38,804	0	783		783	(38,021)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/06/2020	11/05/2021	4,712	970,159	205.8911.....	0	18,595	0	17,808		17,808	(786)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/04/2020	09/07/2021	89,949	18,548,284	206.2089.....	0	279,633	0	286,248		286,248	6,614	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	4,883	1,014,510	207.7637.....	0	24,631	0	1,774		1,774	(22,857)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/18/2020	02/05/2021	501	104,348	208.28.....	0	536	0	143		143	(393)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/06/2020	11/05/2021	94,586	20,086,879	212.3663.....	0	194,858	0	160,945		160,945	(33,913)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0HB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/07/2020	12/07/2021	6,896	1,425,509	206.7153.....	0	27,375	0	25,357		25,357	(2,018)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/06/2020	03/05/2021	10,309	2,057,530	199.5858.....	0	48,029	0	50,448		50,448	2,420	0	0	0	0		0001.....

E18.3

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0GF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2020	10/07/2021	93,351	19,338,220	207.156.....	0	289,425	0	285,216		285,216	(4,209)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/07/2020	01/07/2021	58,936	12,389,838	210.2253.....	0	119,580	0	5		5	(119,575)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/07/2020	01/07/2021	31,737	6,452,599	203.3147.....	0	128,971	0	31,799		31,799	(97,172)	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/07/2020	04/07/2021	11,628	2,304,656	198.1988.....	0	44,260	0	73,717		73,717	29,457	0	0	0	0		0001.....
Barclays Low vol index 9LBCS0FV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/25/2020	07/07/2021	1,810	369,783	204.3.....	0	6,733	0	6,252		6,252	(482)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/14/2020	02/11/2021	302	81,754	270.71.....	0	60,400	0	180		180	(60,220)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2020	12/13/2021	39,095	10,334,763	264.35.....	0	247,502	0	262,885		262,885	15,383	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/13/2020	11/11/2021	2,394	630,939	263.55.....	0	11,970,000	0	16,487		16,487	(11,953,513)	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	1,378	373,038	270.71.....	0	8,813	0	820		820	(7,993)	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	1,588	400,716	252.34.....	0	9,578	0	21,629		21,629	12,051	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	1,399	371,994	265.9.....	0	8,803	0	1,817		1,817	(6,986)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/17/2020	01/13/2021	1,146	304,721	265.9.....	0	8,114	0	1,488		1,488	(6,625)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/14/2020	08/12/2021	18,079	4,683,003	259.03.....	0	112,020	0	161,002		161,002	48,981	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/17/2020	01/13/2021	289	76,845	265.9.....	0	57,800	0	375		375	(57,425)	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	540	135,416	250.77.....	0	108,000	0	8,273		8,273	(99,727)	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	690	173,121	250.9.....	0	138,000	0	10,387		10,387	(127,613)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/14/2020	10/13/2021	1,637	426,619	260.61.....	0	8,185,000	0	13,693		13,693	(8,171,307)	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	1,192	311,243	261.11.....	0	5,960,000	0	9,308		9,308	(5,950,692)	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	3,581	898,473	250.9.....	0	21,516	0	53,906		53,906	32,390	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020	03/11/2021	354	89,328	252.34.....	0	70,800	0	4,822		4,822	(65,978)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/14/2020	08/12/2021	7,341	1,901,539	259.03.....	0	1,468,200	0	65,375		65,375	(1,402,825)	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/13/2020	11/11/2021	9,224	2,430,985	263.55.....	0	58,137	0	63,526		63,526	5,389	0	0	0	0		0001.....

E18.4

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Suisse Balanced Trend 5 9CCSS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	10/14/2020	10/13/2021	6,479	1,688,492	260.61.....	0	40,429	0	54,197		54,197	13,768	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	06/19/2020	06/13/2021	308	77,234	250.76.....	0	1,863	0	4,718		4,718	2,855	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	07/14/2020	07/13/2021	734	186,032	253.45.....	0	146,800	0	9,572		9,572	(137,228)	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	12/14/2020	12/13/2021	15,212	4,021,292	264.35.....	0	76,060,000	0	102,290		102,290	(75,957,710)	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	06/19/2020	04/13/2021	443	111,149	250.9.....	0	2,416	0	6,669		6,669	4,252	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	01/14/2020	01/13/2021	117	31,110	265.9.....	0	23,400	0	152		152	(23,248)	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	08/26/2020	08/12/2021	552	142,985	259.03.....	0	4,263	0	4,916		4,916	652	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	05/14/2020	05/13/2021	730	183,259	251.04.....	0	146,000	0	10,932		10,932	(135,068)	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	05/14/2020	05/13/2021	3,336	837,469	251.04.....	0	20,066	0	49,960		49,960	29,894	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	07/14/2020	07/13/2021	3,448	873,896	253.45.....	0	20,929	0	44,967		44,967	24,038	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	06/12/2020	06/13/2021	3,259	817,259	250.77.....	0	19,629	0	49,926		49,926	30,297	0	0	0	0	0001.....	
Credit Suisse Balanced Trend 5 9CCSS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB	E58DKGMJYYYJLN8C3868...	09/14/2020	09/13/2021	5,576	1,455,949	261.11.....	0	34,878	0	43,539		43,539	8,661	0	0	0	0	0001.....	
Global Balanced Index 9BSGS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41...	10/07/2020	10/07/2021	29,741	11,661,149	392.09.....	0	249,551	0	390,240		390,240	140,689	0	0	0	0	0001.....	
Global Balanced Index 9BSGS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41...	11/06/2020	10/28/2021	3,070	1,193,340	388.71.....	0	37,239	0	47,956		47,956	10,717	0	0	0	0	0001.....	
Global Balanced Index 9BSGS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41...	12/14/2020	12/14/2021	16,067	6,413,143	399.15.....	0	137,245	0	155,180		155,180	17,935	0	0	0	0	0001.....	
Global Balanced Index 9BSGS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41...	09/28/2020	09/28/2021	26,413	10,399,855	393.74.....	0	222,560	0	316,390		316,390	93,830	0	0	0	0	0001.....	
Global Balanced Index 9BSGS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41...	08/28/2020	08/13/2021	2,411	943,834	391.47.....	0	21,506	0	31,410		31,410	9,904	0	0	0	0	0001.....	
Global Balanced Index 9BSGS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41...	11/20/2020	11/19/2021	6,224	2,470,555	396.94.....	0	52,874	0	65,893		65,893	13,020	0	0	0	0	0001.....	
Global Balanced Index 9BSGS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41...	09/21/2020	09/21/2021	16,010	6,305,378	393.84.....	0	115,752	0	189,640		189,640	73,888	0	0	0	0	0001.....	
Global Balanced Index 9BSGS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41...	10/08/2020	08/27/2021	2,934	1,152,886	392.94.....	0	23,061	0	35,698		35,698	12,637	0	0	0	0	0001.....	
Global Balanced Index 9BSGS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41...	11/06/2020	10/14/2021	6,281	2,479,488	394.76.....	0	55,084	0	72,218		72,218	17,133	0	0	0	0	0001.....	
Global Balanced Index 9BSGS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41...	11/27/2020	11/26/2021	13,930	5,533,135	397.21.....	0	118,412	0	146,355		146,355	27,943	0	0	0	0	0001.....	

E18.5

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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)
Global Balanced Index 9BSGS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	09/14/2020	09/14/2021	12,421	4,902,196	394.67.....	0	104,905	0	139,762		139,762	34,857	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/27/2020	10/07/2021	127	49,795	392.09.....	0	1,336	0	1,666		1,666	330	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/07/2020	08/06/2021	11,954	4,712,386	394.21.....	0	100,845	0	132,819		132,819	31,974	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/27/2020	11/05/2021	410	162,381	396.05.....	0	3,608	0	4,491		4,491	883	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/08/2020	09/21/2021	1,680	661,651	393.84.....	0	12,986	0	19,900		19,900	6,913	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	12,180	4,767,496	391.42.....	0	102,028	0	166,801		166,801	64,772	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/06/2020	10/21/2021	2,377	930,405	391.42.....	0	25,054	0	32,552		32,552	7,499	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	07/28/2020	07/28/2021	6,643	2,607,909	392.58.....	0	55,801	0	80,361		80,361	24,560	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/06/2020	11/05/2021	21,548	8,534,085	396.05.....	0	182,630	0	236,012		236,012	53,382	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	07/21/2020	07/21/2021	5,337	2,094,292	392.41.....	0	44,822	0	64,789		64,789	19,968	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/28/2020	10/28/2021	20,430	7,941,345	388.71.....	0	169,947	0	319,131		319,131	149,184	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/07/2020	12/07/2021	21,970	8,762,075	398.82.....	0	187,509	0	214,414		214,414	26,905	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/13/2020	11/12/2021	16,243	6,429,629	395.84.....	0	137,596	0	181,001		181,001	43,405	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/28/2020	07/07/2021	457	177,275	387.91.....	0	4,730	0	7,015		7,015	2,285	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/28/2020	07/14/2021	1,675	651,475	388.94.....	0	16,516	0	24,464		24,464	7,948	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/21/2020	12/21/2021	14,147	5,639,419	398.63.....	0	120,674	0	141,407		141,407	20,733	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/28/2020	08/27/2021	10,739	4,219,783	392.94.....	0	90,300	0	130,662		130,662	40,362	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020	10/14/2021	9,152	3,612,844	394.76.....	0	77,318	0	105,228		105,228	27,910	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/28/2020	12/28/2021	6,473	2,599,816	401.64.....	0	55,900	0	55,514		55,514	(386)	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/08/2020	09/14/2021	4,116	1,624,462	394.67.....	0	30,088	0	46,314		46,314	16,226	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/14/2020	08/13/2021	9,278	3,632,059	391.47.....	0	77,730	0	120,871		120,871	43,141	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	07/14/2020	07/14/2021	3,143	1,222,438	388.94.....	0	26,161	0	45,904		45,904	19,743	0	0	0	0		0001.....

E18.6

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Global Balanced Index 9BSGS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/27/2020	11/19/2021	7,038	2,793,664	396.94.....	0	60,105	0	74,511		74,511	14,407	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/08/2020	09/28/2021	13,493	5,312,734	393.74.....	0	106,055	0	161,627		161,627	55,572	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/13/2020	10/21/2021	293	114,686	391.42.....	0	3,035	0	4,013		4,013	977	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/21/2020	08/20/2021	12,379	4,839,446	390.94.....	0	103,561	0	166,700		166,700	63,138	0	0	0	0		0001.....
Global Balanced Index 9BSGS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/27/2020	08/06/2021	130	51,247	394.21.....	0	1,123	0	1,444		1,444	321	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	09/04/2020	09/07/2021	11,599	4,537,181	391.17.....	0	97,548	0	156,354		156,354	58,807	0	0	0	0		0001.....
Global Balanced Index 9BSGS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	08/28/2020	07/28/2021	944	370,596	392.58.....	0	7,760	0	11,420		11,420	3,660	0	0	0	0		0001.....
HSI Hang Seng Option 9HCTS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/14/2020	12/14/2021	19	501,401	26390.....	0	95,000	0	38,674		38,674	(56,326)	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020	06/14/2021	9	218,712	24301.....	0	18,000	0	27,878		27,878	9,878	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/14/2020	07/14/2021	9	229,301	25478.....	0	18,000	0	20,406		20,406	2,406	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2020	04/14/2021	7	171,048	24435.....	0	14,000	0	20,081		20,081	6,081	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	4	111,262	27816.....	0	8,000	0	1,429		1,429	(6,571)	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	15	369,604	24640.....	0	75,000	0	44,490		44,490	(30,510)	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/14/2020	05/14/2021	10	238,297	23830.....	0	20,000	0	34,519		34,519	14,519	0	0	0	0		0001.....
HSI Hang Seng Option 9HCSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020	03/12/2021	6	144,197	24033.....	0	12,000	0	19,207		19,207	7,207	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020	11/12/2021	18	470,823	26157.....	0	90,000	0	37,772		37,772	(52,228)	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020	08/13/2021	12	302,196	25183.....	0	24,000	0	30,311		30,311	6,311	0	0	0	0		0001.....
HSI Hang Seng Option 9HRBS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/14/2020	10/14/2021	21	518,009	24667.....	0	105,000	0	62,772		62,772	(42,229)	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/14/2020	01/14/2021	3	86,655	28885.....	0	6,000	0	44		44	(5,956)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/21/2020	10/21/2021	3,193	3,633,347	1137.91.....	0	15,965,000	0	622,058		622,058	(15,342,942)	0	0	0	0		0001.....
MSCI Emerging Markets 9MMS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/21/2020	09/21/2021	2,906	3,168,557	1090.35.....	0	14,530,000	0	665,317		665,317	(13,864,683)	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	4,048	3,764,680	930.01.....	0	809,600	0	1,471,465		1,471,465	661,865	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MSCI Emerging Markets 9MMS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	02/21/2020	02/19/2021	3,007	3,293,627	1095.32.....	0	601,400	0	636,573		636,573	35,173	0	0	0	0		0001.....
MSCI Emerging Markets 9MCTS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020	08/20/2021	3,297	3,599,829	1091.85.....	0	16,485,000	0	740,040		740,040	(15,744,960)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/21/2020	04/21/2021	3,561	3,127,413	878.24.....	0	712,200	0	1,468,031		1,468,031	755,831	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	3,545	3,849,374	1085.86.....	0	709,000	0	801,861		801,861	92,861	0	0	0	0		0001.....
MSCI Emerging Markets 9MBCS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/21/2020	01/21/2021	2,875	3,239,694	1126.85.....	0	575,000	0	476,511		476,511	(98,489)	0	0	0	0		0001.....
MSCI Emerging Markets 9MMS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	12/21/2020	12/21/2021	3,705	4,657,222	1257.01.....	0	18,525,000	0	452,111		452,111	(18,072,889)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/20/2020	03/19/2021	3,832	3,077,977	803.23.....	0	766,400	0	1,860,279		1,860,279	1,093,879	0	0	0	0		0001.....
MSCI Emerging Markets 9MMS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	11/20/2020	11/19/2021	2,978	3,601,176	1209.26.....	0	14,890,000	0	439,280		439,280	(14,450,720)	0	0	0	0		0001.....
MSCI Emerging Markets 9MCS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/19/2020	06/21/2021	3,340	3,344,542	1001.36.....	0	668,000	0	996,234		996,234	328,234	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	02/07/2020	02/05/2021	42,851	9,005,566	210.16.....	0	239,537	0	182,091		182,091	(57,446)	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/07/2020	10/07/2021	66,262	13,793,098	208.16.....	0	373,718	0	538,922		538,922	165,204	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/04/2020	09/07/2021	52,796	11,069,209	209.66.....	0	300,937	0	364,713		364,713	63,775	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/25/2020	03/05/2021	711	145,613	204.8.....	0	5,183	0	6,618		6,618	1,435	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	04/07/2020	04/07/2021	70,166	14,112,488	201.13.....	0	382,405	0	907,931		907,931	525,527	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/25/2020	07/07/2021	1,037	213,581	205.96.....	0	7,892	0	9,422		9,422	1,531	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/07/2020	07/07/2021	58,893	12,129,602	205.96.....	0	328,623	0	535,112		535,112	206,489	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/05/2020	06/07/2021	63,157	13,041,289	206.49.....	0	354,942	0	533,374		533,374	178,432	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	03/06/2020	03/05/2021	50,510	10,344,448	204.8.....	0	279,320	0	470,163		470,163	190,843	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	05/07/2020	05/07/2021	71,169	14,362,616	201.81.....	0	389,294	0	880,759		880,759	491,465	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/07/2020	12/07/2021	60,340	12,798,717	212.11.....	0	346,955	0	372,317		372,317	25,362	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/06/2020	11/05/2021	54,548	11,374,349	208.52.....	0	308,196	0	441,863		441,863	133,667	0	0	0	0		0001.....
Merrill Lynch GPA index 9GMLS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	01/07/2020	01/07/2021	44,455	9,118,610	205.12.....	0	244,503	0	394,749		394,749	150,247	0	0	0	0		0001.....

E18.8

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Merrill Lynch GPA index 9GMLS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2020	08/06/2021	...61,592	...12,917,690	209.73.....	.....0	.....349,843	.....0	.....406,167	.....	.....406,167	.....56,325	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/20/2020	11/19/2021	....5,538	....1,609,509	290.63.....	.....0	.....33,616	.....0	.....41,935	.....	.....41,935	.....8,319	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/07/2020	08/06/2021	....9,234	....2,662,439	288.33.....	.....0	.....55,681	.....0	.....74,530	.....	.....74,530	.....18,849	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/14/2020	08/13/2021	....9,868	....2,843,366	288.14.....	.....0	.....59,424	.....0	.....81,465	.....	.....81,465	.....22,041	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/27/2020	11/26/2021	....8,149	....2,377,471	291.75.....	.....0	.....49,709	.....0	.....57,245	.....	.....57,245	.....7,536	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/21/2020	08/20/2021	....6,924	....1,998,682	288.66.....	.....0	.....41,752	.....0	.....55,275	.....	.....55,275	.....13,524	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/14/2020	09/14/2021	....8,256	....2,389,782	289.46.....	.....0	.....49,949	.....0	.....63,655	.....	.....63,655	.....13,707	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/06/2020	11/05/2021	....7,997	....2,305,375	288.28.....	.....0	.....48,222	.....0	.....70,677	.....	.....70,677	.....22,455	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/25/2020	07/14/2021	....1,951	....554,162	284.04.....	.....0	.....16,716	.....0	.....21,367	.....	.....21,367	.....4,651	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/25/2020	07/28/2021	....387	....110,717	286.09.....	.....0	.....2,897	.....0	.....3,685	.....	.....3,685	.....788	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/07/2020	12/07/2021	....8,926	....2,609,338	292.33.....	.....0	.....54,538	.....0	.....60,836	.....	.....60,836	.....6,298	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/14/2020	07/14/2021	....984	....279,495	284.04.....	.....0	.....5,845	.....0	.....10,777	.....	.....10,777	.....4,932	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	10/14/2020	10/14/2021	....6,336	....1,838,074	290.1.....	.....0	.....38,415	.....0	.....48,042	.....	.....48,042	.....9,627	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/28/2020	07/28/2021	....3,473	....993,591	286.09.....	.....0	.....20,769	.....0	.....33,071	.....	.....33,071	.....12,302	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	10/28/2020	10/28/2021	....10,193	....2,896,749	284.19.....	.....0	.....60,546	.....0	.....117,355	.....	.....117,355	.....56,808	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/13/2020	11/12/2021	....5,661	....1,646,558	290.86.....	.....0	.....34,419	.....0	.....41,837	.....	.....41,837	.....7,419	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/28/2020	12/28/2021	....2,819	....825,770	292.93.....	.....0	.....17,252	.....0	.....18,826	.....	.....18,826	.....1,574	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/14/2020	12/14/2021	....13,023	....3,805,451	292.21.....	.....0	.....79,571	.....0	.....90,262	.....	.....90,262	.....10,692	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/21/2020	07/21/2021	....3,729	....1,064,294	285.41.....	.....0	.....22,262	.....0	.....37,151	.....	.....37,151	.....14,889	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	10/21/2020	10/21/2021	....4,907	....1,414,639	288.29.....	.....0	.....29,589	.....0	.....42,783	.....	.....42,783	.....13,194	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/21/2020	09/21/2021	....9,733	....2,795,415	287.21.....	.....0	.....58,398	.....0	.....89,387	.....	.....89,387	.....30,989	.....0	.....0	.....0	.....0	.....	0001.....
PIMCO US Fundamental Balanced 9DMSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/28/2020	09/28/202120,1545,811,204	288.34.....0121,5290171,562171,56250,0330000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PIMCO US Fundamental Balanced 9DMSS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	10/07/2020	10/07/2021	30,354	8,756,218	288.47.....	0	183,035	0	257,918		257,918	74,883	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/04/2020	09/07/2021	7,865	2,275,187	289.28.....	0	47,741	0	61,023		61,023	13,283	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/25/2020	07/07/2021	1,977	558,028	282.26.....	0	19,050	0	24,392		24,392	5,341	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/28/2020	08/27/2021	7,391	2,150,781	291.....	0	44,951	0	49,160		49,160	4,208	0	0	0	0		0001.....
PIMCO US Fundamental Balanced 9DMSS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/21/2020	12/21/2021	8,314	2,428,270	292.07.....	0	50,715	0	58,665		58,665	7,950	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020	12/14/2021	3,483	6,665,974	1913.86.....	0	17,415,000	0	799,684		799,684	(16,615,316)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	02/07/2020	02/05/2021	631	1,045,428	1656.78.....	0	126,200	0	205,578		205,578	79,378	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/27/2020	03/26/2021	8,698	9,846,049	1131.99.....	0	1,739,600	0	7,327,175		7,327,175	5,587,575	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/13/2020	11/12/2021	3,260	5,685,570	1744.04.....	0	16,300,000	0	1,088,872		1,088,872	(15,211,128)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/06/2020	11/05/2021	4,593	7,551,627	1644.16.....	0	22,965,000	0	1,868,928		1,868,928	(21,096,072)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020	01/28/2021	727	1,205,591	1658.31.....	0	145,400	0	233,352		233,352	87,952	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/07/2020	05/07/2021	5,790	7,428,165	1282.93.....	0	1,158,000	0	4,040,189		4,040,189	2,882,189	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/27/2020	11/26/2021	5,096	9,454,456	1855.27.....	0	25,480,000	0	1,333,864		1,333,864	(24,146,137)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/14/2020	02/12/2021	1,306	2,203,979	1687.58.....	0	261,200	0	391,665		391,665	130,465	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/14/2020	04/14/2021	7,691	9,516,305	1237.33.....	0	1,538,200	0	5,690,312		5,690,312	4,152,112	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/07/2020	02/05/2021	2,369	3,924,912	1656.78.....	0	473,800	0	771,815		771,815	298,015	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/14/2020	09/14/2021	5,085	7,815,492	1536.97.....	0	25,425,000	0	2,455,866		2,455,866	(22,969,134)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/06/2020	03/05/2021	2,384	3,454,940	1449.22.....	0	476,800	0	1,264,700		1,264,700	787,900	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/26/2020	06/28/2021	4,196	5,785,361	1378.78.....	0	839,200	0	2,570,581		2,570,581	1,731,381	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/28/2020	04/28/2021	7,176	9,315,022	1298.08.....	0	1,435,200	0	4,896,740		4,896,740	3,461,540	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/05/2020	06/07/2021	4,347	6,551,581	1507.15.....	0	869,400	0	2,144,723		2,144,723	1,275,323	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020	01/28/2021	3,285	5,447,548	1658.31.....	0	657,000	0	1,054,417		1,054,417	397,417	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMSS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	09/28/2020	09/28/2021	3,344	5,050,577	1510.34.....	0	16,720,000	0	1,695,454		1,695,454	(15,024,546)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/26/2020	06/28/2021	5,889	8,119,635	1378.78.....	0	1,177,800	0	3,607,758		3,607,758	2,429,958	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	03/20/2020	03/19/2021	6,171	6,257,703	1014.05.....	0	1,234,200	0	5,919,809		5,919,809	4,685,609	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/19/2020	06/21/2021	5,101	7,236,432	1418.63.....	0	1,020,200	0	2,934,918		2,934,918	1,914,718	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/21/2020	01/21/2021	1,524	2,569,312	1685.9.....	0	304,800	0	444,503		444,503	139,703	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/21/2020	01/21/2021	712	1,200,361	1685.9.....	0	142,400	0	207,668		207,668	65,268	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	10/07/2020	10/07/2021	4,345	6,999,969	1611.04.....	0	21,725,000	0	1,852,306		1,852,306	(19,872,694)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	08/14/2020	08/13/2021	4,908	7,744,235	1577.88.....	0	981,600	0	2,178,730		2,178,730	1,197,130	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	02/14/2020	02/12/2021	1,875	3,164,213	1687.58.....	0	375,000	0	562,306		562,306	187,306	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	02/28/2020	02/26/2021	5,241	7,737,970	1476.43.....	0	1,048,200	0	2,638,158		2,638,158	1,589,958	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020	06/14/2021	6,163	8,552,333	1387.69.....	0	1,232,600	0	3,716,357		3,716,357	2,483,757	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	02/21/2020	02/19/2021	1,211	2,032,797	1678.61.....	0	242,200	0	376,569		376,569	134,369	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/28/2020	04/28/2021	4,300	5,581,744	1298.08.....	0	860,000	0	2,934,222		2,934,222	2,074,222	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	09/04/2020	09/07/2021	4,144	6,362,283	1535.3.....	0	20,720,000	0	2,003,377		2,003,377	(18,716,623)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	05/28/2020	05/28/2021	6,921	9,694,037	1400.67.....	0	1,384,200	0	4,075,718		4,075,718	2,691,518	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/28/2020	07/28/2021	4,005	5,886,389	1469.76.....	0	801,000	0	2,140,121		2,140,121	1,339,121	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	08/28/2020	08/27/2021	2,731	4,310,447	1578.34.....	0	13,655,000	0	1,217,780		1,217,780	(12,437,220)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/07/2020	01/07/2021	2,671	4,429,346	1658.31.....	0	534,200	0	844,973		844,973	310,773	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	05/14/2020	05/14/2021	7,184	8,890,559	1237.55.....	0	1,436,800	0	5,330,226		5,330,226	3,893,426	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	02/28/2020	02/26/2021	4,032	5,952,966	1476.43.....	0	806,400	0	2,029,585		2,029,585	1,223,185	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/13/2020	11/12/2021	5,593	9,754,416	1744.04.....	0	27,965,000	0	1,868,116		1,868,116	(26,096,884)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/27/2020	11/26/2021	2,721	5,048,190	1855.27.....	0	13,605,000	0	712,214		712,214	(12,892,786)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/14/2020	08/13/2021	3,943	6,221,581	1577.88.....	0	788,600	0	1,750,353		1,750,353	961,753	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	3,728	5,978,892	1603.78.....	0	18,640,000	0	1,622,199		1,622,199	(17,017,801)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/14/2020	02/12/2021	5,539	9,347,506	1687.58.....	0	1,107,800	0	1,661,128		1,661,128	553,328	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/14/2020	07/14/2021	3,525	5,034,617	1428.26.....	0	705,000	0	2,007,503		2,007,503	1,302,503	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020	10/14/2021	4,822	7,819,596	1621.65.....	0	24,110,000	0	2,022,993		2,022,993	(22,087,007)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/07/2020	12/07/2021	3,263	6,171,149	1891.25.....	0	16,315,000	0	790,899		790,899	(15,524,101)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/12/2020	06/14/2021	4,805	6,667,850	1387.69.....	0	961,000	0	2,897,468		2,897,468	1,936,468	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/21/2020	12/21/2021	2,653	5,227,285	1970.33.....	0	13,265,000	0	524,042		524,042	(12,740,958)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/07/2020	04/07/2021	6,521	7,428,528	1139.17.....	0	1,304,200	0	5,448,783		5,448,783	4,144,583	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/14/2020	07/14/2021	7,534	10,760,511	1428.26.....	0	1,506,800	0	4,290,645		4,290,645	2,783,845	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	10/28/2020	10/28/2021	4,000	6,173,120	1543.28.....	0	20,000,000	0	1,940,922		1,940,922	(18,059,078)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	12/28/2020	12/28/2021	3,789	7,563,791	1996.25.....	0	18,945,000	0	701,135		701,135	(18,243,865)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/06/2020	03/05/2021	1,759	2,549,178	1449.22.....	0	351,800	0	933,141		933,141	581,341	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020	01/28/2021	3,567	5,915,192	1658.31.....	0	713,400	0	1,144,933		1,144,933	431,533	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/21/2020	02/19/2021	1,369	2,298,017	1678.61.....	0	273,800	0	425,700		425,700	151,900	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/14/2020	01/14/2021	4,028	6,749,885	1675.741.....	0	805,600	0	1,206,589		1,206,589	400,989	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/14/2020	01/14/2021	2,650	4,440,714	1675.741.....	0	530,000	0	793,809		793,809	263,809	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/28/2020	07/28/2021	5,602	8,233,596	1469.76.....	0	1,120,400	0	2,993,498		2,993,498	1,873,098	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/21/2020	08/20/2021	3,289	5,106,107	1552.48.....	0	16,445,000	0	1,533,738		1,533,738	(14,911,262)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/28/2020	05/28/2021	3,606	5,050,816	1400.67.....	0	721,200	0	2,123,543		2,123,543	1,402,343	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/27/2020	03/26/2021	5,926	6,708,173	1131.99.....	0	1,185,200	0	4,992,049		4,992,049	3,806,849	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	04/21/2020	04/21/2021	4,496	5,328,165	1185.09.....	0	899,200	0	3,557,566		3,557,566	2,658,366	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMSS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/14/2020	09/14/2021	3,759	5,777,470	1536.97.....	0	18,795,000	0	1,815,457		1,815,457	(16,979,543)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/07/2020	01/07/2021	772	1,280,215	1658.31.....	0	154,400	0	244,223		244,223	89,823	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020	10/14/2021	3,441	5,580,098	1621.65.....	0	17,205,000	0	1,443,617		1,443,617	(15,761,383)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020	07/21/2021	3,886	5,780,464	1487.51.....	0	777,200	0	2,011,700		2,011,700	1,234,500	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020	11/19/2021	3,522	6,287,967	1785.34.....	0	17,610,000	0	1,079,994		1,079,994	(16,530,006)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/07/2020	08/06/2021	5,552	8,712,143	1569.19.....	0	1,110,400	0	2,498,106		2,498,106	1,387,706	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	4,332	6,434,103	1485.25.....	0	21,660,000	0	2,285,742		2,285,742	(19,374,258)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020	12/28/2021	2,922	5,833,043	1996.25.....	0	14,610,000	0	540,701		540,701	(14,069,299)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RRBS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/14/2020	01/14/2021	865	1,449,516	1675.741.....	0	173,000	0	259,111		259,111	86,111	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/13/2020	03/12/2021	5,288	6,399,220	1210.14.....	0	1,057,600	0	4,045,198		4,045,198	2,987,598	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020	08/27/2021	6,072	9,583,680	1578.34.....	0	30,360,000	0	2,707,566		2,707,566	(27,652,434)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/14/2020	04/14/2021	5,011	6,200,261	1237.33.....	0	1,002,200	0	3,707,470		3,707,470	2,705,270	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020	10/28/2021	4,332	6,685,489	1543.28.....	0	21,660,000	0	2,102,019		2,102,019	(19,557,981)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/13/2020	03/12/2021	4,810	5,820,773	1210.14.....	0	962,000	0	3,679,539		3,679,539	2,717,539	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	4,082	5,500,740	1347.56.....	0	816,400	0	2,603,346		2,603,346	1,786,946	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020	05/14/2021	5,399	6,681,532	1237.55.....	0	1,079,800	0	4,005,831		4,005,831	2,926,031	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/28/2020	09/28/2021	5,763	8,704,089	1510.34.....	0	28,815,000	0	2,921,920		2,921,920	(25,893,080)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/07/2020	07/07/2021	3,855	5,458,680	1416.....	0	771,000	0	2,234,541		2,234,541	1,463,541	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020	12/14/2021	4,630	8,861,172	1913.86.....	0	23,150,000	0	1,063,031		1,063,031	(22,086,969)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/14/2020	10/14/2021	2,112	7,368,071	3488.67.....	0	10,560,000	0	923,012		923,012	(9,636,988)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020	04/21/2021	36,014	98,554,472	2736.56.....	0	7,202,800	0	36,966,443		36,966,443	29,763,643	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80....	05/07/2020	05/07/2021	8,188	23,591,184	2881.19.....	0	1,637,600	0	7,300,678		7,300,678	5,663,078	0	0	0	0		0001.....

E18.13

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0ZK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/21/2020	12/21/2021	1,371	5,065,735	3694.92.....	0	405,514	0	444,125		444,125	38,610	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	5,827	19,118,737	3281.06.....	0	29,135,000	0	3,420,711		3,420,711	(25,714,289)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	08/28/2020	08/27/2021	407	1,427,760	3508.01.....	0	16,992	0	5,994		5,994	(10,998)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020	10/14/2021	930	3,244,612	3488.83.....	0	4,650,000	0	406,334		406,334	(4,243,666)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/20/2020	11/19/2021	49,685	176,756,375	3557.54.....	0	248,425,000	0	20,025,698		20,025,698	(228,399,303)	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	3,888	11,091,725	2852.81.....	0	777,600	0	3,576,587		3,576,587	2,798,987	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	08/28/2020	08/27/2021	12,216	42,853,850	3508.01.....	0	61,080,000	0	4,913,812		4,913,812	(56,166,188)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	03/27/2020	03/26/2021	476	1,209,740	2541.47.....	0	11,414	0	13,570		13,570	2,155	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	5,375	18,466,135	3435.56.....	0	26,875,000	0	2,573,736		2,573,736	(24,301,264)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/21/2020	07/21/2021	8,611	28,048,610	3257.3.....	0	1,722,200	0	5,025,917		5,025,917	3,303,717	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0US	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/14/2020	07/14/2021	7,281	23,281,143	3197.52.....	0	1,456,200	0	4,593,774		4,593,774	3,137,574	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	07/21/2020	07/21/2021	9,039	29,442,735	3257.3.....	0	1,807,800	0	5,275,724		5,275,724	3,467,924	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	03/27/2020	03/26/2021	1,983	5,039,735	2541.47.....	0	396,600	0	2,407,302		2,407,302	2,010,702	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	08/21/2020	08/20/2021	10,916	37,083,399	3397.16.....	0	54,580,000	0	5,274,538		5,274,538	(49,305,462)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	03/13/2020	03/12/2021	3,394	9,201,202	2711.02.....	0	678,800	0	3,553,123		3,553,123	2,874,323	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	02/21/2020	02/19/2021	6,383	21,304,858	3337.75.....	0	1,276,600	0	2,807,591		2,807,591	1,530,991	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	04/14/2020	04/14/2021	494	1,405,954	2846.06.....	0	16,450	0	116,442		116,442	99,992	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	09/14/2020	09/14/2021	480	1,624,099	3383.54.....	0	19,003	0	64,489		64,489	45,486	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	05/28/2020	05/28/2021	7,775	23,556,151	3029.73.....	0	1,555,000	0	5,912,523		5,912,523	4,357,523	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/20/2020	11/19/2021	10,987	39,086,692	3557.54.....	0	54,935,000	0	4,428,345		4,428,345	(50,506,655)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/14/2020	08/13/2021	829	2,796,093	3372.85.....	0	137,564	0	252,321		252,321	114,757	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	03/27/2020	03/26/2021	3,427	8,709,618	2541.47.....	0	766,449	0	2,844,298		2,844,298	2,077,849	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLSORG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2020	08/06/2021	.....6,708	.....22,480,386	3351.28.....	.....0	.....1,341,600	.....0	.....3,444,623		.....3,444,623	.....2,103,023	.....0	.....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	.....10,347	.....35,150,415	3397.16.....	.....0	.....1,701,254	.....0	.....3,012,995		.....3,012,995	.....1,311,741	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSORU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/14/2020	09/14/2021	.....7,339	.....24,831,800	3383.54.....	.....0	.....36,695,000	.....0	.....3,698,650		.....3,698,650	(32,996,350)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/14/2020	02/12/2021	.....4,921	.....16,633,767	3380.16.....	.....0	.....984,200	.....0	.....1,952,841		.....1,952,841	.....968,641	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	12/07/2020	12/07/2021	.....2,268	.....8,373,365	3691.96.....	.....0	.....11,340,000	.....0	.....725,456		.....725,456	(10,614,544)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020	09/21/2021	.....4,653	.....15,266,772	3281.06.....	.....0	.....23,265,000	.....0	.....2,731,520		.....2,731,520	(20,533,480)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020	10/14/2021	.....7,526	.....26,255,730	3488.67.....	.....0	.....37,630,000	.....0	.....3,289,104		.....3,289,104	(34,340,896)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0KC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/13/2020	11/12/2021	.....5,947	.....21,320,887	3585.15.....	.....0	.....29,735,000	.....0	.....2,267,588		.....2,267,588	(27,467,412)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0UC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020	06/14/2021	.....1,716	.....5,218,888	3041.31.....	.....0	.....343,200	.....0	.....1,296,312		.....1,296,312	.....953,112	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	09/04/2020	09/07/2021	.....5,920	.....20,287,603	3426.96.....	.....0	.....29,600,000	.....0	.....2,770,123		.....2,770,123	(26,829,877)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020	10/14/2021	.....7,793	.....27,187,205	3488.67.....	.....0	.....38,965,000	.....0	.....3,405,791		.....3,405,791	(35,559,209)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/28/2020	01/28/2021	.....3,379	.....11,070,415	3276.24.....	.....0	.....675,800	.....0	.....1,639,819		.....1,639,819	.....964,019	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	10/07/2020	10/07/2021	.....3,997	.....13,667,542	3419.45.....	.....0	.....113,454	.....0	.....318,176		.....318,176	.....204,722	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	09/28/2020	09/28/2021	.....6,060	.....20,310,696	3351.6.....	.....0	.....30,300,000	.....0	.....3,235,542		.....3,235,542	(27,064,458)	.....0	.....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	.....915	.....2,610,083	2852.55.....	.....0	.....183,000	.....0	.....841,931		.....841,931	.....658,931	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/14/2020	07/14/2021	.....255	.....815,368	3197.52.....	.....0	.....11,973	.....0	.....48,864		.....48,864	.....36,890	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/21/2020	02/19/2021	.....6,942	.....23,170,661	3337.75.....	.....0	.....1,388,400	.....0	.....3,053,469		.....3,053,469	.....1,665,069	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/28/2020	12/28/2021	.....2,362	.....8,822,920	3735.36.....	.....0	.....377,613	.....0	.....399,864		.....399,864	.....22,251	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	08/28/2020	08/27/2021	.....8,459	.....29,674,257	3508.01.....	.....0	.....42,295,000	.....0	.....3,402,582		.....3,402,582	(38,892,418)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/14/2020	01/14/2021	.....3,366	.....11,051,083	3283.15.....	.....0	.....673,200	.....0	.....1,590,631		.....1,590,631	.....917,431	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	06/19/2020	06/21/2021	.....24,899	.....77,130,628	3097.74.....	.....0	.....4,979,800	.....0	.....17,632,093		.....17,632,093	.....12,652,293	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020	12/21/202112,20045,078,024	3694.92.....061,000,00003,952,095	3,952,095	(57,047,905)00000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLA0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/04/2020	09/07/2021	.....902	....3,091,118	3426.96.....	.....0	.....188,554	.....0	.....252,710	.....	.....252,710	.....64,155	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SBCS0VH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/07/2020	08/06/2021	.....2,548	....8,539,061	3351.28.....	.....0	.....509,600	.....0	.....1,308,423	.....	.....1,308,423	.....798,823	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	04/28/2020	04/28/2021	.....12,678	....36,302,058	2863.39.....	.....0	.....2,535,600	.....0	.....11,490,882	.....	.....11,490,882	.....8,955,282	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SCSS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/07/2020	01/07/2021	.....3,358	....10,870,450	3237.18.....	.....0	.....671,600	.....0	.....1,740,037	.....	.....1,740,037	.....1,068,437	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMLS0SW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/07/2020	12/07/2021	.....3,646	....13,460,886	3691.96.....	.....0	.....18,230,000	.....0	.....1,166,232	.....	.....1,166,232	(17,063,768)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMLA0DK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/28/2020	08/27/2021	.....2,068	....7,254,565	3508.01.....	.....0	.....364,899	.....0	.....421,603	.....	.....421,603	.....56,704	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SBCS0VP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2020	08/13/2021	.....6,893	....23,249,055	3372.85.....	.....0	.....1,378,600	.....0	.....3,441,668	.....	.....3,441,668	.....2,063,068	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	05/14/2020	05/14/2021	.....316	....901,390	2852.5.....	.....0	.....11,905	.....0	.....77,484	.....	.....77,484	.....65,579	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SBCS0YU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/28/2020	10/28/2021	.....6,221	....20,349,078	3271.03.....	.....0	.....31,105,000	.....0	.....3,779,370	.....	.....3,779,370	(27,325,630)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SCSS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/28/2020	01/28/2021	.....5,186	....16,990,581	3276.24.....	.....0	.....1,037,200	.....0	.....2,516,751	.....	.....2,516,751	.....1,479,551	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSA0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	10/28/2020	10/28/2021	.....2,438	....7,974,771	3271.03.....	.....0	.....500,009	.....0	.....1,176,632	.....	.....1,176,632	.....676,623	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SCTM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	10/28/2020	10/28/2021	.....537	....1,756,543	3271.03.....	.....0	.....17,216	.....0	.....44,473	.....	.....44,473	.....27,257	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSS0IO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	08/21/2020	08/20/2021	.....3,321	....11,281,968	3397.16.....	.....0	.....16,605,000	.....0	.....1,604,685	.....	.....1,604,685	(15,000,315)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SBCS0QA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/21/2020	01/21/2021	.....666	....2,211,646	3320.79.....	.....0	.....133,200	.....0	.....291,913	.....	.....291,913	.....158,713	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	07/21/2020	07/21/2021	.....6,730	....21,921,629	3257.3.....	.....0	.....1,346,000	.....0	.....3,928,048	.....	.....3,928,048	.....2,582,048	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMLS0RK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2020	08/06/2021	.....6,913	....23,167,399	3351.28.....	.....0	.....1,382,600	.....0	.....3,549,893	.....	.....3,549,893	.....2,167,293	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SBCA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020	06/14/2021	.....929	....2,825,377	3041.31.....	.....0	.....191,021	.....0	.....481,225	.....	.....481,225	.....290,204	.....0	.....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	.....1,242	....4,219,273	3397.16.....	.....0	.....348,046	.....0	.....600,126	.....	.....600,126	.....252,080	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SMSS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	03/13/2020	03/12/2021	.....1,005	....2,725,419	2711.86.....	.....0	.....201,000	.....0	.....1,051,286	.....	.....1,051,286	.....850,286	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SBCA0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020	12/21/2021	.....10,531	....38,911,203	3694.92.....	.....0	.....1,826,918	.....0	.....1,993,806	.....	.....1,993,806	.....166,888	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SSGS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/21/2020	12/21/2021	.....11,855	....43,803,277	3694.92.....	.....0	.....59,275,000	.....0	.....3,840,335	.....	.....3,840,335	(55,434,665)	.....0	.....0	.....0	.....0	.....0	.....0001.....
S&P 500 OTC Call Option 9SCTS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	11/06/2020	11/05/20216,77723,783,475	3509.44.....033,885,00002,920,5472,920,547	(30,964,453)000000001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSODG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/07/2020	04/07/2021	9,254	24,610,180	2659.41.....	0	1,850,800	0	10,171,236		10,171,236	8,320,436	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020	08/20/2021	11,178	37,973,454	3397.16.....	0	55,890,000	0	5,401,135		5,401,135	(50,488,865)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/20/2020	03/19/2021	17,984	41,451,681	2304.92.....	0	3,596,800	0	26,032,469		26,032,469	22,435,669	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSMOCC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/28/2020	12/28/2021	524	1,957,329	3735.36.....	0	18,779	0	23,750		23,750	4,971	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020	07/21/2021	10,210	33,257,033	3257.3.....	0	2,042,000	0	5,959,193		5,959,193	3,917,193	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020	12/21/2021	64,000	236,474,880	3694.92.....	0	320,000,000	0	20,732,303		20,732,303	(299,267,697)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSMOBY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/20/2020	11/19/2021	301	1,070,820	3557.54.....	0	13,063	0	23,751		23,751	10,688	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020	06/21/2021	23,655	73,277,040	3097.74.....	0	4,731,000	0	16,751,161		16,751,161	12,020,161	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/21/2020	08/20/2021	606	2,141,028	3533.05.....	0	122,697	0	230,669		230,669	107,972	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020	08/27/2021	6,879	24,131,601	3508.01.....	0	34,395,000	0	2,767,036		2,767,036	(31,627,964)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0HW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/21/2020	01/21/2021	8,116	26,951,532	3320.79.....	0	1,623,200	0	3,557,301		3,557,301	1,934,101	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/21/2020	10/21/2021	6,684	22,963,283	3435.56.....	0	33,420,000	0	3,200,531		3,200,531	(30,219,469)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	22,449	66,191,101	2948.51.....	0	4,489,800	0	18,686,661		18,686,661	14,196,861	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	3,626	12,256,460	3380.16.....	0	725,200	0	1,438,936		1,438,936	713,736	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	317	1,041,351	3285.02.....	0	63,400	0	149,214		149,214	85,814	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/28/2020	04/28/2021	300	859,017	2863.39.....	0	10,222	0	10,852		10,852	630	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	2,415	7,120,652	2948.51.....	0	483,000	0	2,010,258		2,010,258	1,527,258	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0PG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/14/2020	01/14/2021	1,648	5,410,631	3283.15.....	0	329,600	0	778,776		778,776	449,176	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	06/05/2020	06/07/2021	2,561	8,179,655	3193.93.....	0	512,200	0	1,588,526		1,588,526	1,076,326	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLMOAL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America. EYKN6V0ZCB8VD9IULB80....	01/21/2020	01/21/2021	271	899,934	3320.79.....	0	16,109	0	0		0	(16,109)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America. EYKN6V0ZCB8VD9IULB80....	11/27/2020	11/26/2021	7,725	28,106,254	3638.35.....	0	38,625,000	0	2,710,612		2,710,612	(35,914,388)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	8,704	28,558,346	3281.06.....	0	43,520,000	0	5,109,639		5,109,639	(38,410,361)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SBCA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/01/2020	05/21/2021	10,386	30,623,225	2948.51.....	0	1,791,481	0	5,924,669		5,924,669	4,133,188	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/28/2020	05/28/2021	2,095	6,347,284	3029.73.....	0	419,000	0	1,593,149		1,593,149	1,174,149	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/21/2020	09/21/2021	20,131	66,051,019	3281.06.....	0	100,655,000	0	11,817,801		11,817,801	(88,837,199)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/07/2020	12/07/2021	6,486	23,946,053	3691.96.....	0	32,430,000	0	2,074,652		2,074,652	(30,355,348)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	11/27/2020	11/26/2021	6,790	24,704,396	3638.35.....	0	33,950,000	0	2,382,531		2,382,531	(31,567,469)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/21/2020	10/21/2021	24,314	83,532,206	3435.56.....	0	121,570,000	0	11,642,387		11,642,387	(109,927,613)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/26/2020	06/28/2021	2,570	7,733,259	3009.05.....	0	484,111	0	1,480,663		1,480,663	996,552	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	04/28/2020	04/28/2021	19,946	57,113,177	2863.39.....	0	3,989,200	0	18,078,335		18,078,335	14,089,135	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	04/28/2020	04/28/2021	1,442	4,129,008	2863.39.....	0	267,147	0	862,152		862,152	595,005	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	04/07/2020	04/07/2021	4,296	11,424,825	2659.41.....	0	859,200	0	4,721,810		4,721,810	3,862,610	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/26/2020	06/28/2021	1,822	5,482,489	3009.05.....	0	364,400	0	1,435,101		1,435,101	1,070,701	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0PM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/21/2020	01/21/2021	1,587	5,270,094	3320.79.....	0	305,132	0	695,593		695,593	390,461	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	03/20/2020	03/19/2021	12,155	28,016,303	2304.92.....	0	2,431,000	0	17,594,788		17,594,788	15,163,788	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/28/2020	04/28/2021	9,387	26,878,642	2863.39.....	0	1,877,400	0	8,508,038		8,508,038	6,630,638	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/14/2020	04/14/2021	8,526	24,265,508	2846.06.....	0	1,705,200	0	7,841,172		7,841,172	6,135,972	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/20/2020	11/19/2021	7,071	25,155,365	3557.54.....	0	35,355,000	0	2,849,989		2,849,989	(32,505,011)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/21/2020	12/21/2021	11,669	43,116,021	3694.92.....	0	58,345,000	0	3,780,082		3,780,082	(54,564,918)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	12/28/2020	12/28/2021	7,054	26,349,229	3735.36.....	0	35,270,000	0	2,128,091		2,128,091	(33,141,909)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/19/2020	06/21/2021	6,814	21,108,000	3097.74.....	0	1,362,800	0	4,825,297		4,825,297	3,462,497	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/21/2020	02/19/2021	667	2,315,330	3471.26.....	0	84,354	0	213,324		213,324	128,970	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/14/2020	08/13/2021	7,104	23,960,726	3372.85.....	0	1,420,800	0	3,547,020		3,547,020	2,126,220	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTM0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	10/21/2020	10/21/2021	493	1,693,731	3435.56.....	0	17,955	0	48,464		48,464	30,509	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SMSS0KN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	11/20/2020	11/19/2021	7,108	25,286,994	3557.54.....	0	35,540,000	0	2,864,902		2,864,902	(32,675,098)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	09/28/2020	09/28/2021	2,287	7,665,109	3351.6.....	0	431,557	0	861,222		861,222	429,665	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	07/21/2020	07/21/2021	580	1,964,802	3387.59.....	0	111,656	0	277,017		277,017	165,361	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	05/28/2020	05/28/2021	284	860,443	3029.73.....	0	11,634	0	6,636		6,636	(4,998)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	06/12/2020	06/14/2021	6,804	20,693,073	3041.31.....	0	1,360,800	0	5,139,924		5,139,924	3,779,124	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/14/2020	08/13/2021	522	1,760,628	3372.85.....	0	21,819	0	73,192		73,192	51,373	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	06/19/2020	06/21/2021	33,169	102,748,938	3097.74.....	0	6,633,800	0	23,488,448		23,488,448	16,854,648	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/14/2020	10/14/2021	678	2,365,318	3488.67.....	0	120,392	0	188,149		188,149	67,756	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	04/21/2020	04/21/2021	2,098	5,741,303	2736.56.....	0	419,600	0	2,153,485		2,153,485	1,733,885	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	06/19/2020	06/21/2021	6,809	21,092,512	3097.74.....	0	1,361,800	0	4,821,757		4,821,757	3,459,957	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	09/14/2020	09/14/2021	4,128	13,967,253	3383.54.....	0	20,640,000	0	2,080,396		2,080,396	(18,559,604)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020	12/14/2021	855	3,118,604	3647.49.....	0	144,076	0	184,512		184,512	40,436	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/21/2020	04/21/2021	693	1,972,292	2846.02.....	0	184,400	0	638,461		638,461	454,061	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	02/07/2020	02/05/2021	832	2,768,655	3327.71.....	0	166,400	0	367,229		367,229	200,829	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	11/20/2020	11/19/2021	7,516	26,738,471	3557.54.....	0	37,580,000	0	3,029,348		3,029,348	(34,550,652)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/06/2020	11/05/2021	5,511	19,340,524	3509.44.....	0	131,511	0	289,277		289,277	157,766	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	01/21/2020	01/21/2021	11,922	39,590,458	3320.79.....	0	1,211,514	0	0		0	(1,211,514)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0PY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	01/21/2020	01/21/2021	18,770	62,331,228	3320.79.....	0	3,754,000	0	8,227,025		8,227,025	4,473,025	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	07/21/2020	07/21/2021	7,055	22,980,252	3257.3.....	0	1,411,000	0	4,117,738		4,117,738	2,706,738	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	06/19/2020	06/21/2021	2,266	7,019,479	3097.74.....	0	453,200	0	1,604,656		1,604,656	1,151,456	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	07/07/2020	07/07/2021	1,061	3,337,185	3145.32.....	0	176,869	0	487,807		487,807	310,938	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	07/21/2020	07/21/2021	3,042	9,908,707	3257.3.....	0	608,400	0	1,775,501		1,775,501	1,167,101	0	0	0	0		0001.....

E18.19

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SBCS0RK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/20/2020	03/19/2021	7,736	17,830,861	2304.92.....	0	1,547,200	0	11,198,131		11,198,131	9,650,931	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/12/2020	06/14/2021	3,332	10,135,944	3042.....	0	666,400	0	2,515,050		2,515,050	1,848,650	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/14/2020	05/14/2021	1,796	5,123,090	2852.5.....	0	359,200	0	1,652,669		1,652,669	1,293,469	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/21/2020	07/21/2021	6,821	22,218,043	3257.3.....	0	1,364,200	0	3,981,161		3,981,161	2,616,961	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/21/2020	01/21/2021	10,769	35,761,588	3320.79.....	0	2,153,800	0	4,720,129		4,720,129	2,566,329	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/14/2020	01/14/2021	582	1,910,793	3283.15.....	0	116,400	0	275,029		275,029	158,629	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/21/2020	01/21/2021	20,480	68,009,779	3320.79.....	0	4,096,000	0	8,976,530		8,976,530	4,880,530	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	11/20/2020	11/19/2021	10,562	37,574,737	3557.54.....	0	52,810,000	0	4,257,048		4,257,048	(48,552,952)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/14/2020	12/14/2021	5,520	20,134,145	3647.49.....	0	27,600,000	0	1,945,290		1,945,290	(25,654,710)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/12/2020	06/14/2021	6,636	20,182,133	3041.31.....	0	1,327,200	0	5,013,013		5,013,013	3,685,813	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	04/07/2020	04/07/2021	6,705	17,831,344	2659.41.....	0	162,211	0	914,832		914,832	752,621	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0IQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	08/28/2020	08/27/2021	1,462	5,128,711	3508.01.....	0	7,310,000	0	588,081		588,081	(6,721,919)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/21/2020	01/21/2021	7,896	26,220,958	3320.79.....	0	1,579,200	0	3,460,873		3,460,873	1,881,673	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/06/2020	11/05/2021	5,816	20,410,903	3509.44.....	0	29,080,000	0	2,506,404		2,506,404	(26,573,596)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/21/2020	05/21/2021	648	1,987,060	3066.45.....	0	140,052	0	470,102		470,102	330,050	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	02/07/2020	02/05/2021	3,505	11,663,624	3327.71.....	0	157,459	0	0		0	(157,459)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	02/28/2020	02/26/2021	2,570	7,592,345	2954.22.....	0	461,623	0	848,987		848,987	387,363	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	10/14/2020	10/14/2021	548	1,911,791	3488.67.....	0	23,306	0	64,896		64,896	41,590	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	08/14/2020	08/13/2021	6,242	21,053,330	3372.85.....	0	1,248,400	0	3,116,625		3,116,625	1,868,225	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	04/21/2020	04/21/2021	14,912	40,807,583	2736.56.....	0	2,982,400	0	15,306,370		15,306,370	12,323,970	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/21/2020	02/19/2021	11,141	37,185,873	3337.75.....	0	1,268,069	0	38		38	(1,268,031)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/14/2020	01/14/2021	597	1,960,041	3283.15.....	0	59,193	0	0		0	(59,193)	0	0	0	0		0001.....

E18.20

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/27/2020	11/26/2021	1,956	7,116,613	3638.35.....	0	309,361	0	410,998		410,998	101,637	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	02/21/2020	02/19/2021	22,077	73,687,507	3337.75.....	0	4,415,400	0	9,710,666		9,710,666	5,295,266	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	03/06/2020	03/05/2021	686	2,039,046	2972.37.....	0	137,200	0	542,108		542,108	404,908	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	1,009	3,226,510	3197.73.....	0	201,800	0	636,423		636,423	434,623	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	07/14/2020	07/14/2021	3,912	12,508,698	3197.52.....	0	782,400	0	2,468,184		2,468,184	1,685,784	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/13/2020	11/12/2021	164	587,965	3585.15.....	0	6,486	0	12,516		12,516	6,030	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	02/28/2020	02/26/2021	3,681	10,874,484	2954.22.....	0	736,200	0	2,972,094		2,972,094	2,235,894	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	03/06/2020	03/05/2021	6,901	20,512,325	2972.37.....	0	1,380,200	0	5,453,483		5,453,483	4,073,283	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	05/28/2020	05/28/2021	8,165	24,737,745	3029.73.....	0	1,633,000	0	6,209,100		6,209,100	4,576,100	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	12/14/2020	12/14/2021	1,376	5,018,946	3647.49.....	0	6,880,000	0	484,913		484,913	(6,395,087)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/28/2020	10/28/2021	5,450	17,827,114	3271.03.....	0	27,250,000	0	3,310,974		3,310,974	(23,939,026)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	07/14/2020	07/14/2021	1,940	6,203,189	3197.52.....	0	388,000	0	1,223,997		1,223,997	835,997	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	02/21/2020	02/19/2021	6,999	23,360,912	3337.75.....	0	1,399,800	0	3,078,541		3,078,541	1,678,741	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/28/2020	07/28/2021	6,882	22,149,304	3218.44.....	0	1,376,400	0	4,257,528		4,257,528	2,881,128	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0ID	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	07/21/2020	07/21/2021	7,823	25,481,858	3257.3.....	0	1,564,600	0	4,565,991		4,565,991	3,001,391	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/21/2020	04/21/2021	7,545	20,647,345	2736.56.....	0	1,509,000	0	7,744,539		7,744,539	6,235,539	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	527	1,603,102	3041.94.....	0	105,400	0	397,817		397,817	292,417	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0CA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2020	12/14/2021	216	787,858	3647.49.....	0	9,927	0	14,667		14,667	4,739	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/21/2020	08/20/2021	6,206	21,082,775	3397.16.....	0	31,030,000	0	2,998,698		2,998,698	(28,031,302)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	06/05/2020	06/07/2021	6,333	20,227,159	3193.93.....	0	1,266,600	0	3,928,206		3,928,206	2,661,606	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/21/2020	12/21/2021	702	2,697,589	3842.72.....	0	149,070	0	164,979		164,979	15,909	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0RM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/20/2020	03/19/2021	27,314	62,956,585	2304.92.....	0	5,462,800	0	39,537,970		39,537,970	34,075,170	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0SG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/13/2020	11/12/2021	7,442	26,680,686	3585.15.....	0	37,210,000	0	2,837,630		2,837,630	(34,372,370)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/21/2020	07/21/2021	1,354	4,410,384	3257.3.....	0	362,263	0	790,279		790,279	428,016	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/21/2020	01/21/2021	2,734	9,079,040	3320.79.....	0	546,800	0	1,198,332		1,198,332	651,532	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	02/07/2020	02/05/2021	3,420	11,380,768	3327.71.....	0	684,000	0	1,509,522		1,509,522	825,522	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSG0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/07/2020	02/05/2021	1,037	3,450,835	3327.71.....	0	109,393	0	0		0	(109,393)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	06/19/2020	06/21/2021	8,501	26,333,888	3097.74.....	0	1,700,200	0	6,019,937		6,019,937	4,319,737	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020	08/13/2021	1,792	6,044,147	3372.85.....	0	358,400	0	894,744		894,744	536,344	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2020	04/21/2021	22,036	60,302,836	2736.56.....	0	4,407,200	0	22,618,775		22,618,775	18,211,575	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/19/2020	06/21/2021	603	1,942,655	3221.65.....	0	135,989	0	362,970		362,970	226,982	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/07/2020	05/07/2021	6,956	20,041,558	2881.19.....	0	1,391,200	0	6,202,188		6,202,188	4,810,988	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/14/2020	09/14/2021	6,763	22,882,881	3383.54.....	0	33,815,000	0	3,408,362		3,408,362	(30,406,638)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/21/2020	02/19/2021	25,340	84,578,585	3337.75.....	0	5,068,000	0	11,145,911		11,145,911	6,077,911	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/21/2020	10/21/2021	9,132	31,373,534	3435.56.....	0	45,660,000	0	4,372,718		4,372,718	(41,287,282)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/21/2020	09/21/2021	21,203	69,568,315	3281.06.....	0	106,015,000	0	12,447,113		12,447,113	(93,567,887)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/28/2020	09/28/2021	6,976	23,380,762	3351.6.....	0	34,880,000	0	3,724,610		3,724,610	(31,155,390)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	03/20/2020	03/19/2021	1,825	4,206,479	2304.92.....	0	514,869	0	2,641,751		2,641,751	2,126,882	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/07/2020	10/07/2021	6,898	23,587,366	3419.45.....	0	34,490,000	0	3,347,765		3,347,765	(31,142,235)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/20/2020	11/19/2021	12,061	42,907,490	3557.54.....	0	60,305,000	0	4,861,224		4,861,224	(55,443,776)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBMOAG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/27/2020	11/26/2021	333	1,211,571	3638.35.....	0	16,459	0	25,850		25,850	9,391	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/21/2020	02/19/2021	6,308	21,054,527	3337.75.....	0	1,261,600	0	2,774,602		2,774,602	1,513,002	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/27/2020	03/26/2021	10,652	27,071,738	2541.47.....	0	2,130,400	0	12,931,207		12,931,207	10,800,807	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/13/2020	03/12/2021	2,049	5,554,880	2711.02.....	0	409,800	0	2,145,065		2,145,065	1,735,265	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSMOBM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/28/2020	02/26/2021	.....294	.....868,541	2954.22.....	.....0	.....9,582	.....0	.....0		.....0	.....(9,582)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGSOCQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	.....650	.....2,322,437	3572.98.....	.....0	.....144,482	.....0	.....247,154		.....247,154	.....102,672	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2020	10/07/2021	.....2,600	.....8,890,570	3419.45.....	.....0	.....13,000,000	.....0	.....1,261,842		.....1,261,842	.....(11,738,158)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2020	01/14/2021	.....3,119	.....10,240,145	3283.15.....	.....0	.....623,800	.....0	.....1,473,909		.....1,473,909	.....850,109	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/14/2020	04/14/2021	.....8,356	.....23,781,677	2846.06.....	.....0	.....1,671,200	.....0	.....7,684,827		.....7,684,827	.....6,013,627	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	01/28/2020	01/28/2021	.....235	.....769,916	3276.24.....	.....0	.....14,360	.....0	.....0		.....0	.....(14,360)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0RO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/20/2020	03/19/2021	.....11,875	.....27,370,925	2304.92.....	.....0	.....2,375,000	.....0	.....17,189,478		.....17,189,478	.....14,814,478	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/13/2020	03/12/2021	.....7,425	.....20,129,324	2711.02.....	.....0	.....1,485,000	.....0	.....7,773,111		.....7,773,111	.....6,288,111	.....0	.....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	.....8,506	.....27,706,594	3257.3.....	.....0	.....1,701,200	.....0	.....4,964,632		.....4,964,632	.....3,263,432	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	11/06/2020	11/05/2021	.....1,095	.....3,842,837	3509.44.....	.....0	.....185,230	.....0	.....318,914		.....318,914	.....133,683	.....0	.....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	.....58,793	.....160,890,572	2736.56.....	.....0	.....11,758,600	.....0	.....60,347,868		.....60,347,868	.....48,589,268	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGSODE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020	12/14/2021	.....1,300	.....4,743,765	3649.05.....	.....0	.....6,500,000	.....0	.....456,759		.....456,759	.....(6,043,241)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/14/2020	09/14/2021	.....978	.....3,309,102	3383.54.....	.....0	.....174,387	.....0	.....320,545		.....320,545	.....146,158	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/04/2020	09/07/2021	.....5,639	.....19,324,627	3426.96.....	.....0	.....28,195,000	.....0	.....2,638,636		.....2,638,636	.....(25,556,364)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/14/2020	04/14/2021	.....8,700	.....24,760,722	2846.06.....	.....0	.....1,740,000	.....0	.....8,001,196		.....8,001,196	.....6,261,196	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0TQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/21/2020	05/21/2021	.....15,209	.....44,843,889	2948.51.....	.....0	.....3,041,800	.....0	.....12,660,049		.....12,660,049	.....9,618,249	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	05/14/2020	05/14/2021	.....586	.....1,671,565	2852.5.....	.....0	.....108,650	.....0	.....380,925		.....380,925	.....272,275	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0QW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/07/2020	07/07/2021	.....8,227	.....25,876,548	3145.32.....	.....0	.....1,645,400	.....0	.....5,532,596		.....5,532,596	.....3,887,196	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0XM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/07/2020	10/07/2021	.....7,817	.....26,729,841	3419.45.....	.....0	.....39,085,000	.....0	.....3,793,778		.....3,793,778	.....(35,291,222)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/14/2020	02/12/2021	.....1,911	.....6,459,486	3380.16.....	.....0	.....382,200	.....0	.....758,358		.....758,358	.....376,158	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0WG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/21/2020	09/21/2021	.....10,009	.....32,840,130	3281.06.....	.....0	.....50,045,000	.....0	.....5,875,733		.....5,875,733	.....(44,169,268)	.....0	.....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	06/21/202110,77233,368,855	3097.74.....02,038,81605,121,047	5,121,0473,082,23100000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0YC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/21/2020	10/21/2021	12,473	42,851,740	3435.56.....	0	62,365,000	0	5,972,505		5,972,505	(56,392,495)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	02/07/2020	02/05/2021	2,341	7,790,169	3327.71.....	0	468,200	0	1,033,272		1,033,272	565,072	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/21/2020	10/21/2021	7,375	25,337,255	3435.56.....	0	36,875,000	0	3,531,406		3,531,406	(33,343,594)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	11/27/2020	11/26/2021	7,779	28,302,725	3638.35.....	0	38,895,000	0	2,729,560		2,729,560	(36,165,440)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/21/2020	01/21/2021	14,798	49,141,050	3320.79.....	0	2,959,600	0	6,486,069		6,486,069	3,526,469	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/19/2020	06/21/2021	5,319	16,476,879	3097.74.....	0	1,063,800	0	3,766,621		3,766,621	2,702,821	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/13/2020	11/12/2021	6,559	23,514,999	3585.15.....	0	32,795,000	0	2,500,943		2,500,943	(30,294,057)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/07/2020	01/07/2021	992	3,211,283	3237.18.....	0	103,724	0	0		0	(103,724)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020	06/21/2021	8,049	24,933,709	3097.74.....	0	1,609,800	0	5,699,856		5,699,856	4,090,056	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/21/2020	09/21/2021	10,774	35,350,140	3281.06.....	0	2,039,734	0	4,631,785		4,631,785	2,592,052	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	02/07/2020	02/05/2021	3,124	10,395,766	3327.71.....	0	624,800	0	1,378,873		1,378,873	754,073	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020	11/19/2021	5,648	20,092,986	3557.54.....	0	28,240,000	0	2,276,444		2,276,444	(25,963,556)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	05/21/2020	05/21/2021	7,709	22,730,064	2948.51.....	0	1,541,800	0	6,417,011		6,417,011	4,875,211	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	1,307	4,422,535	3383.73.....	0	6,535,000	0	658,504		658,504	(5,876,496)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	01/14/2020	01/14/2021	2,945	9,668,877	3283.15.....	0	589,000	0	1,391,684		1,391,684	802,684	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020	07/14/2021	3,905	12,489,557	3198.35.....	0	781,000	0	2,461,046		2,461,046	1,680,046	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/28/2020	08/27/2021	3,583	12,569,200	3508.01.....	0	17,915,000	0	1,441,240		1,441,240	(16,473,760)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020	06/21/2021	52,336	162,123,321	3097.74.....	0	10,467,200	0	37,061,456		37,061,456	26,594,256	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/20/2020	11/19/2021	26,924	95,783,207	3557.54.....	0	134,620,000	0	10,851,804		10,851,804	(123,768,196)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	08/21/2020	08/20/2021	8,582	29,154,427	3397.16.....	0	42,910,000	0	4,146,765		4,146,765	(38,763,235)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/21/2020	07/21/2021	1,876	6,110,695	3257.3.....	0	375,200	0	1,094,951		1,094,951	719,751	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	1,275	4,255,631	3337.75.....	0	256,572	0	560,814		560,814	304,242	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLMOAQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/04/2020	09/07/2021	3,208	10,993,688	3426.96.....	0	92,358	0	256,557		256,557	164,199	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSM0AG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/07/2020	05/07/2021	5,028	14,486,623	2881.19.....	0	153,554	0	698,873		698,873	545,320	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/14/2020	05/14/2021	8,417	24,009,493	2852.5.....	0	1,683,400	0	7,745,274		7,745,274	6,061,874	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/13/2020	11/12/2021	2,119	7,600,069	3586.63.....	0	10,595,000	0	805,826		805,826	(9,789,174)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	06/26/2020	06/28/2021	14,856	44,702,447	3009.05.....	0	2,971,200	0	11,701,350		11,701,350	8,730,150	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0PU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/21/2020	01/21/2021	22,594	75,029,929	3320.79.....	0	4,518,800	0	9,903,111		9,903,111	5,384,311	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020	12/21/2021	21,980	81,214,342	3694.92.....	0	109,900,000	0	7,120,250		7,120,250	(102,779,750)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	09/28/2020	09/28/2021	611	2,047,828	3351.6.....	0	30,732	0	51,828		51,828	21,096	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/07/2020	05/07/2021	6,983	20,119,350	2881.19.....	0	1,396,600	0	6,226,262		6,226,262	4,829,662	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/21/2020	02/19/2021	5,364	17,903,691	3337.75.....	0	1,072,800	0	2,359,379		2,359,379	1,286,579	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/28/2020	07/28/2021	20,929	67,358,731	3218.44.....	0	4,185,800	0	12,947,660		12,947,660	8,761,860	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/21/2020	08/20/2021	6,487	22,037,377	3397.16.....	0	32,435,000	0	3,134,475		3,134,475	(29,300,525)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	1,335	4,586,473	3435.56.....	0	398,564	0	639,244		639,244	240,680	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/06/2020	03/05/2021	858	2,550,293	2972.37.....	0	172,733	0	279,924		279,924	107,192	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/27/2020	11/26/2021	1,377	5,010,008	3638.35.....	0	6,885,000	0	483,173		483,173	(6,401,827)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	01/14/2020	01/14/2021	3,466	11,379,398	3283.15.....	0	693,200	0	1,637,887		1,637,887	944,687	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	11/20/2020	11/19/2021	21,025	74,797,279	3557.54.....	0	105,125,000	0	8,474,193		8,474,193	(96,650,807)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	09/14/2020	09/14/2021	2,556	8,648,328	3383.54.....	0	12,780,000	0	1,288,152		1,288,152	(11,491,848)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/14/2020	09/14/2021	4,868	16,473,117	3383.96.....	0	24,340,000	0	2,451,772		2,451,772	(21,888,228)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/21/2020	10/21/2021	10,271	35,286,637	3435.56.....	0	1,877,231	0	3,389,300		3,389,300	1,512,069	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2020	08/06/2021	3,999	13,401,769	3351.28.....	0	799,800	0	2,053,526		2,053,526	1,253,726	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	06/05/2020	06/07/2021	804	2,567,920	3193.93.....	0	123,261	0	286,003		286,003	162,742	0	0	0	0		0001.....

E18.25

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBSOHY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/21/2020	01/21/2021	6,173	20,499,237	3320.79.....	0	1,234,600	0	2,705,670		2,705,670	1,471,070	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLSQSE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/13/2020	11/12/2021	6,389	22,905,523	3585.15.....	0	31,945,000	0	2,436,122		2,436,122	(29,508,878)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020	12/21/2021	7,229	26,710,577	3694.92.....	0	36,145,000	0	2,341,778		2,341,778	(33,803,222)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	09/28/2020	09/28/2021	4,803	16,097,735	3351.6.....	0	24,015,000	0	2,564,407		2,564,407	(21,450,593)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	12/14/2020	12/14/2021	6,671	24,332,406	3647.49.....	0	33,355,000	0	2,350,911		2,350,911	(31,004,089)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/28/2020	05/28/2021	17,023	51,575,094	3029.73.....	0	3,404,600	0	12,945,193		12,945,193	9,540,593	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020	12/21/2021	20,711	76,525,488	3694.92.....	0	103,555,000	0	6,709,168		6,709,168	(96,845,832)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0RU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/20/2020	03/19/2021	17,898	41,253,458	2304.92.....	0	3,579,600	0	25,907,981		25,907,981	22,328,381	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	5,682	18,868,729	3320.79.....	0	1,136,400	0	2,490,461		2,490,461	1,354,061	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	1,586	4,676,337	2948.51.....	0	449,869	0	1,320,194		1,320,194	870,326	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/07/2020	10/07/2021	956	3,268,994	3419.45.....	0	177,835	0	315,257		315,257	137,422	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/07/2020	07/07/2021	6,885	21,655,528	3145.32.....	0	1,377,000	0	4,630,111		4,630,111	3,253,111	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2020	04/21/2021	10,013	27,401,175	2736.56.....	0	2,002,600	0	10,277,809		10,277,809	8,275,209	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0RW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/20/2020	03/19/2021	20,355	46,916,647	2304.92.....	0	4,071,000	0	29,464,574		29,464,574	25,393,574	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	7,233	23,731,907	3281.06.....	0	36,165,000	0	4,246,096		4,246,096	(31,918,904)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	11,289	33,285,729	2948.51.....	0	2,257,800	0	9,397,021		9,397,021	7,139,221	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2020	04/21/2021	28,661	78,432,546	2736.56.....	0	5,732,200	0	29,418,982		29,418,982	23,686,782	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/28/2020	01/28/2021	6,463	21,174,339	3276.24.....	0	1,292,600	0	3,136,475		3,136,475	1,843,875	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLMOAP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/21/2020	07/21/2021	510	1,661,223	3257.3.....	0	20,433	0	43,158		43,158	22,725	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	10/21/2020	10/21/2021	32,172	110,528,836	3435.56.....	0	160,860,000	0	15,405,070		15,405,070	(145,454,930)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/13/2020	03/12/2021	8,091	21,934,863	2711.02.....	0	1,618,200	0	8,470,335		8,470,335	6,852,135	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/21/2020	07/21/2021	59,470	193,711,631	3257.3.....	0	11,894,000	0	34,710,403		34,710,403	22,816,403	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0YS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/28/2020	10/28/2021	6,180	20,214,965	3271.03.....	0	30,900,000	0	3,754,462		3,754,462	(27,145,538)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	04/21/2020	04/21/2021	1,527	4,178,727	2736.56.....	0	496,741	0	1,567,384		1,567,384	1,070,643	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/06/2020	11/05/2021	6,402	22,467,435	3509.44.....	0	32,010,000	0	2,758,941		2,758,941	(29,251,059)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	03/13/2020	03/12/2021	956	2,591,735	2711.02.....	0	259,751	0	581,443		581,443	321,692	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/07/2020	08/06/2021	3,534	11,843,424	3351.28.....	0	97,109	0	334,375		334,375	237,266	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/01/2020	04/21/2021	10,568	28,919,966	2736.56.....	0	2,328,025	0	7,467,522		7,467,522	5,139,498	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMMS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/14/2020	02/12/2021	340	1,149,254	3380.16.....	0	16,448	0	0		0	(16,448)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	04/21/2020	04/21/2021	8,300	22,713,448	2736.56.....	0	1,660,000	0	8,519,506		8,519,506	6,859,506	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMMS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	03/20/2020	03/19/2021	382	880,479	2304.92.....	0	8,453	0	47,460		47,460	39,007	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLA0DG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	04/07/2020	04/07/2021	807	2,146,144	2659.41.....	0	155,380	0	602,085		602,085	446,705	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/28/2020	01/28/2021	4,682	15,339,356	3276.24.....	0	936,400	0	2,272,161		2,272,161	1,335,761	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/12/2020	06/14/2021	6,997	21,280,046	3041.31.....	0	1,399,400	0	5,285,722		5,285,722	3,886,322	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/21/2020	09/21/2021	7,238	23,748,312	3281.06.....	0	36,190,000	0	4,249,031		4,249,031	(31,940,969)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/28/2020	01/28/2021	3,353	10,985,233	3276.24.....	0	670,600	0	1,627,201		1,627,201	956,601	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/21/2020	02/19/2021	731	2,439,895	3337.75.....	0	146,200	0	321,534		321,534	175,334	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/07/2020	01/07/2021	3,250	10,520,835	3237.18.....	0	650,000	0	1,684,074		1,684,074	1,034,074	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/21/2020	05/21/2021	49,549	146,095,722	2948.51.....	0	9,909,800	0	41,244,839		41,244,839	31,335,039	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMMS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/21/2020	02/19/2021	281	937,908	3337.75.....	0	15,382	0	0		0	(15,382)	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	6,779	19,987,949	2948.51.....	0	1,355,800	0	5,642,874		5,642,874	4,287,074	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	03/27/2020	03/26/2021	21,524	54,702,600	2541.47.....	0	4,304,800	0	26,129,488		26,129,488	21,824,688	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	10/28/2020	10/28/2021	1,917	6,270,565	3271.03.....	0	9,585,000	0	1,164,612		1,164,612	(8,420,388)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/14/2020	08/13/2021	3,309	11,162,316	3373.32.....	0	661,800	0	1,650,948		1,650,948	989,148	0	0	0	0		0001.....

E18.27

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	24,398	81,434,425	3337.75.....	0	4,879,600	0	10,731,568		10,731,568	5,851,968	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/14/2020	10/14/2021	3,914	13,657,316	3489.35.....	0	19,570,000	0	1,708,617		1,708,617	(17,861,383)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020	08/20/2021	5,997	20,372,769	3397.16.....	0	29,985,000	0	2,897,710		2,897,710	(27,087,290)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020	11/12/2021	1,485	5,323,948	3585.15.....	0	7,425,000	0	566,230		566,230	(6,858,770)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0PK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/14/2020	01/14/2021	5,263	17,279,218	3283.15.....	0	1,052,600	0	2,487,073		2,487,073	1,434,473	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0RS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/20/2020	03/19/2021	30,909	71,242,772	2304.92.....	0	6,181,800	0	44,741,859		44,741,859	38,560,059	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020	12/21/2021	5,504	20,336,840	3694.92.....	0	27,520,000	0	1,782,978		1,782,978	(25,737,022)	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	1,391	4,308,956	3097.74.....	0	413,224	0	985,029		985,029	571,805	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/21/2020	10/21/2021	8,328	28,611,344	3435.56.....	0	41,640,000	0	3,987,735		3,987,735	(37,652,265)	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	5,498	18,350,950	3337.75.....	0	1,099,600	0	2,418,320		2,418,320	1,318,720	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	7,551	22,264,199	2948.51.....	0	1,510,200	0	6,285,491		6,285,491	4,775,291	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/21/2020	02/19/2021	6,138	20,487,110	3337.75.....	0	1,227,600	0	2,699,827		2,699,827	1,472,227	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	03/20/2020	03/19/2021	913	2,188,571	2397.12.....	0	208,757	0	1,238,347		1,238,347	1,029,590	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/07/2020	01/07/2021	3,769	12,200,931	3237.18.....	0	753,800	0	1,953,008		1,953,008	1,199,208	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/14/2020	04/14/2021	2,889	8,223,018	2846.32.....	0	577,800	0	2,656,224		2,656,224	2,078,424	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/14/2020	12/14/2021	9,128	33,294,289	3647.49.....	0	45,640,000	0	3,216,776		3,216,776	(42,423,224)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	6,762	22,186,528	3281.06.....	0	33,810,000	0	3,969,598		3,969,598	(29,840,402)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	61,117	209,971,121	3435.56.....	0	305,585,000	0	29,264,940		29,264,940	(276,320,060)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0PI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/14/2020	01/14/2021	8,044	26,409,659	3283.15.....	0	1,608,800	0	3,801,258		3,801,258	2,192,458	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/07/2020	07/07/2021	1,689	5,312,445	3145.32.....	0	337,800	0	1,135,840		1,135,840	798,040	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020	04/21/2021	270	738,871	2736.56.....	0	9,811	0	54,125		54,125	44,314	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGA0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/28/2020	01/28/2021	2,471	8,095,589	3276.24.....	0	270,402	0	0		0	(270,402)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/20/2020	11/19/2021	9,647	34,319,588	3557.54.....	0	1,588,957	0	2,562,699		2,562,699	973,741	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLM0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	06/05/2020	06/07/2021	3,417	10,913,659	3193.93.....	0	113,495	0	359,062		359,062	245,567	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/28/2020	09/28/2021	1,829	6,130,076	3351.6.....	0	9,145,000	0	976,536		976,536	(8,168,464)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/06/2020	03/05/2021	4,121	12,249,137	2972.37.....	0	824,200	0	3,256,601		3,256,601	2,432,401	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCSORY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/20/2020	03/19/2021	31,354	72,268,462	2304.92.....	0	6,270,800	0	45,386,012		45,386,012	39,115,212	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	6,664	21,864,984	3281.06.....	0	33,320,000	0	3,912,067		3,912,067	(29,407,933)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/14/2020	07/14/2021	11,987	38,328,672	3197.52.....	0	2,397,400	0	7,562,913		7,562,913	5,165,513	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	7,050	24,220,698	3435.56.....	0	35,250,000	0	3,375,785		3,375,785	(31,874,215)	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	20,102	68,289,710	3397.16.....	0	100,510,000	0	9,713,152		9,713,152	(90,796,848)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	14,170	41,780,387	2948.51.....	0	2,834,000	0	11,795,180		11,795,180	8,961,180	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	06/05/2020	06/07/2021	7,289	23,280,556	3193.93.....	0	1,457,800	0	4,521,190		4,521,190	3,063,390	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	07/28/2020	07/28/2021	491	1,580,254	3218.44.....	0	17,383	0	12,955		12,955	(4,428)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	9,855	29,057,566	2948.51.....	0	1,971,000	0	8,203,352		8,203,352	6,232,352	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/21/2020	02/19/2021	12,415	41,438,166	3337.75.....	0	2,483,000	0	5,460,793		5,460,793	2,977,793	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	653	2,228,232	3412.3.....	0	149,570	0	316,499		316,499	166,929	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	03/06/2020	03/05/2021	4,663	13,860,161	2972.37.....	0	141,403	0	0		0	(141,403)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/21/2020	10/21/2021	8,462	29,071,709	3435.56.....	0	42,310,000	0	4,051,899		4,051,899	(38,258,101)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	10/07/2020	10/07/2021	3,348	11,448,319	3419.45.....	0	16,740,000	0	1,624,865		1,624,865	(15,115,135)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	06/26/2020	06/28/2021	13,908	41,849,867	3009.05.....	0	2,781,600	0	10,954,656		10,954,656	8,173,056	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/07/2020	01/07/2021	3,389	10,970,803	3237.18.....	0	677,800	0	1,756,101		1,756,101	1,078,301	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2020	11/19/2021	5,843	20,786,706	3557.54.....	0	29,215,000	0	2,355,040		2,355,040	(26,859,960)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2020	04/21/2021	19,042	52,109,576	2736.56.....	0	3,808,400	0	19,545,594		19,545,594	15,737,194	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SBCMOAC	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/07/2020	01/07/2021	3,947	12,777,149	3237.18.....	0	169,974	0	0		0	(169,974)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSMOBR	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	06/12/2020	06/14/2021	280	851,567	3041.31.....	0	11,850	0	66,826		66,826	54,977	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/07/2020	08/06/2021	1,006	3,371,388	3351.28.....	0	164,521	0	316,694		316,694	152,172	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UX	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/28/2020	07/28/2021	1,810	5,825,376	3218.44.....	0	362,000	0	1,119,751		1,119,751	757,751	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020	06/21/2021	8,690	26,919,361	3097.74.....	0	1,738,000	0	6,153,777		6,153,777	4,415,777	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XC	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/28/2020	09/28/2021	6,055	20,293,938	3351.6.....	0	30,275,000	0	3,232,872		3,232,872	(27,042,128)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	3,568	12,060,411	3380.16.....	0	713,600	0	1,415,919		1,415,919	702,319	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WW	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/21/2020	09/21/2021	6,791	22,281,678	3281.06.....	0	33,955,000	0	3,986,622		3,986,622	(29,968,378)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020	12/14/2021	4,703	17,154,145	3647.49.....	0	23,515,000	0	1,657,373		1,657,373	(21,857,627)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2020	05/21/2021	396	1,167,610	2948.51.....	0	14,609	0	54,626		54,626	40,017	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/28/2020	07/28/2021	2,557	8,229,551	3218.44.....	0	421,342	0	1,082,357		1,082,357	661,014	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EW	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2020	05/21/2021	23,498	69,284,088	2948.51.....	0	4,699,600	0	19,559,854		19,559,854	14,860,254	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VL	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	08/14/2020	08/13/2021	746	2,516,265	3373.01.....	0	149,200	0	372,384		372,384	223,184	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UZ	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/28/2020	07/28/2021	6,203	19,963,983	3218.44.....	0	1,240,600	0	3,837,467		3,837,467	2,596,867	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020	05/14/2021	14,486	41,321,315	2852.5.....	0	2,897,200	0	13,329,932		13,329,932	10,432,732	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	5,409	18,283,285	3380.16.....	0	1,081,800	0	2,146,498		2,146,498	1,064,698	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XE	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/28/2020	09/28/2021	9,046	30,318,574	3351.6.....	0	45,230,000	0	4,829,820		4,829,820	(40,400,180)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TU	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/21/2020	05/21/2021	13,104	38,637,275	2948.51.....	0	2,620,800	0	10,907,836		10,907,836	8,287,036	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QM	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	4,023	13,387,377	3327.71.....	0	804,600	0	1,775,675		1,775,675	971,075	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YW	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/20/2020	11/19/2021	680	2,515,891	3699.84.....	0	134,987	0	208,622		208,622	73,635	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/28/2020	01/28/2021	305	999,253	3276.24.....	0	61,000	0	148,016		148,016	87,016	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/01/2020	03/19/2021	16,749	38,605,105	2304.92.....	0	3,628,880	0	17,435,202		17,435,202	13,806,322	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCTMOAC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	09/21/2020	09/21/2021	.....836	....2,742,966	3281.06.....	.....0	.....34,560	.....0	.....110,259		.....110,259	.....75,698	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOCM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/13/2020	03/12/2021	.....9,439	....25,589,318	2711.02.....	.....0	.....1,887,800	.....0	.....9,881,534		.....9,881,534	.....7,993,734	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSODS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/21/2020	04/21/2021	.....15,957	....43,667,288	2736.56.....	.....0	.....3,191,400	.....0	.....16,379,006		.....16,379,006	.....13,187,606	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGSODA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	.....3,977	....13,663,222	3435.56.....	.....0	....19,885,000	.....0	.....1,904,326		.....1,904,326	(17,980,674)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOJC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/04/2020	09/07/2021	.....6,775	....23,217,654	3426.96.....	.....0	....33,875,000	.....0	.....3,170,200		.....3,170,200	(30,704,800)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGAOAN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/07/2020	12/07/2021	.....838	....3,093,862	3691.96.....	.....0	.....135,823	.....0	.....151,102		.....151,102	.....15,279	.....0	.....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	....10,238	....33,348,237	3257.3.....	.....0	.....1,637,398	.....0	.....3,843,065		.....3,843,065	....2,205,667	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCSOYQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/28/2020	10/28/2021	.....6,144	....20,097,208	3271.03.....	.....0	....30,720,000	.....0	.....3,732,591		.....3,732,591	(26,987,409)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOAK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/14/2020	02/12/2021	.....3,021	....10,211,463	3380.16.....	.....0	.....604,200	.....0	.....1,198,848		.....1,198,848	.....594,648	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCSOPQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	01/21/2020	01/21/2021	....60,474	....200,821,454	3320.79.....	.....0	....12,094,800	.....0	.....26,506,185		.....26,506,185	....14,411,385	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCSOVU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	08/21/2020	08/20/2021	....52,560	....178,554,730	3397.16.....	.....0	....262,800,000	.....0	.....25,396,642		.....25,396,642	(237,403,358)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCSOTY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/21/2020	05/21/2021	.....9,594	....28,288,005	2948.51.....	.....0	.....1,918,800	.....0	.....7,986,094		.....7,986,094	....6,067,294	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGSODI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/28/2020	12/28/2021	.....1,349	....5,039,001	3735.36.....	.....0	.....6,745,000	.....0	.....406,974		.....406,974	(6,338,026)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOYI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	09/04/2020	09/07/2021	.....2,200	....7,539,312	3426.96.....	.....0	....11,000,000	.....0	.....1,029,438		.....1,029,438	(9,970,562)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCSOXU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	10/14/2020	10/14/2021	.....6,662	....23,241,520	3488.67.....	.....0	....33,310,000	.....0	.....2,911,508		.....2,911,508	(30,398,492)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSOQI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	01/21/2020	01/21/2021	.....6,119	....20,319,914	3320.79.....	.....0	.....1,223,800	.....0	.....2,682,001		.....2,682,001	....1,458,201	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSOSS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/27/2020	11/26/2021	.....8,384	....30,503,926	3638.35.....	.....0	....41,920,000	.....0	.....2,941,847		.....2,941,847	(38,978,153)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOAC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/14/2020	02/12/2021	.....578	....1,954,969	3382.3.....	.....0	.....115,600	.....0	.....228,238		.....228,238	.....112,638	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCSOOU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	07/14/2020	07/14/2021	.....8,408	....26,884,748	3197.52.....	.....0	.....1,681,600	.....0	.....5,304,828		.....5,304,828	....3,623,228	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	11/13/2020	11/12/2021	.....601	....2,154,675	3585.15.....	.....0	.....97,825	.....0	.....142,102		.....142,102	.....44,277	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSSOBU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/28/2020	02/26/2021	.....5,786	....17,093,117	2954.22.....	.....0	.....1,157,200	.....0	.....4,671,702		.....4,671,702	....3,514,502	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLSORI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2020	08/06/20216,27621,032,633	3351.28.....01,255,20003,222,787	3,222,7871,967,58700000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0QS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	4,804	15,986,319	3327.71.....	0	960,800	0	2,120,393		2,120,393	1,159,593	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020	12/28/2021	7,192	26,864,709	3735.36.....	0	35,960,000	0	2,169,724		2,169,724	(33,790,276)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	11/20/2020	11/19/2021	1,302	4,631,917	3557.54.....	0	360,823	0	524,775		524,775	163,952	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	01/07/2020	01/07/2021	748	2,421,411	3237.18.....	0	149,600	0	387,596		387,596	237,996	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	12/21/2020	12/21/2021	387	1,429,934	3694.92.....	0	19,017	0	26,421		26,421	7,403	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	11/20/2020	11/19/2021	5,158	18,349,791	3557.54.....	0	25,790,000	0	2,078,948		2,078,948	(23,711,052)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	03/13/2020	03/12/2021	7,361	19,955,818	2711.02.....	0	1,472,200	0	7,706,110		7,706,110	6,233,910	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	08/21/2020	08/20/2021	18,152	61,665,248	3397.16.....	0	90,760,000	0	8,770,925		8,770,925	(81,989,075)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	01/14/2020	01/14/2021	692	2,271,940	3283.15.....	0	44,719	0	0		0	(44,719)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	01/28/2020	01/28/2021	5,989	19,621,401	3276.24.....	0	1,197,800	0	2,906,444		2,906,444	1,708,644	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/28/2020	05/28/2021	3,130	9,483,055	3029.73.....	0	626,000	0	2,380,218		2,380,218	1,754,218	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/26/2020	06/28/2021	8,741	26,302,106	3009.05.....	0	1,748,200	0	6,884,861		6,884,861	5,136,661	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020	12/21/2021	5,756	21,267,960	3694.92.....	0	28,780,000	0	1,864,611		1,864,611	(26,915,389)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/14/2020	04/14/2021	9,320	26,525,279	2846.06.....	0	1,864,000	0	8,571,396		8,571,396	6,707,396	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/21/2020	09/21/2021	8,204	26,917,816	3281.06.....	0	41,020,000	0	4,816,116		4,816,116	(36,203,884)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/14/2020	10/14/2021	4,895	17,077,040	3488.67.....	0	24,475,000	0	2,139,272		2,139,272	(22,335,728)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0RQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/20/2020	03/19/2021	20,977	48,350,307	2304.92.....	0	4,195,400	0	30,364,941		30,364,941	26,169,541	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	12/21/2020	12/21/2021	12,527	46,286,263	3694.92.....	0	62,635,000	0	4,058,024		4,058,024	(58,576,976)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020	12/28/2021	10,418	38,914,980	3735.36.....	0	52,090,000	0	3,142,962		3,142,962	(48,947,038)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/28/2020	07/28/2021	4,442	14,296,310	3218.44.....	0	888,400	0	2,748,029		2,748,029	1,859,629	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	03/06/2020	03/05/2021	6,260	18,607,036	2972.37.....	0	1,252,000	0	4,946,936		4,946,936	3,694,936	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	12/07/2020	12/07/2021	4,285	15,820,049	3691.96.....	0	139,202	0	219,272		219,272	80,070	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0SG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573.....	04/14/2020	04/14/2021	1,962	5,583,970	2846.06.....	0	392,400	0	1,804,408		1,804,408	1,412,008	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573.....	09/21/2020	09/21/2021	19,403	63,662,407	3281.06.....	0	97,015,000	0	11,390,432		11,390,432	(85,624,568)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/28/2020	02/26/2021	5,018	14,824,276	2954.22.....	0	1,003,600	0	4,051,607		4,051,607	3,048,007	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/07/2020	05/07/2021	2,658	7,658,203	2881.19.....	0	531,600	0	2,369,956		2,369,956	1,838,356	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573.....	12/21/2020	12/21/2021	11,018	40,710,629	3694.92.....	0	55,090,000	0	3,569,196		3,569,196	(51,520,805)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573.....	06/12/2020	06/14/2021	12,209	37,131,354	3041.31.....	0	2,441,800	0	9,223,006		9,223,006	6,781,206	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231.....	08/21/2020	08/20/2021	709	2,408,586	3397.16.....	0	27,219	0	46,861		46,861	19,643	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	07/14/2020	07/14/2021	1,003	3,207,113	3197.52.....	0	182,807	0	422,445		422,445	239,639	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/19/2020	06/21/2021	10,382	32,160,737	3097.74.....	0	2,076,400	0	7,351,957		7,351,957	5,275,557	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/19/2020	06/21/2021	9,012	27,916,833	3097.74.....	0	1,802,400	0	6,381,799		6,381,799	4,579,399	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80.....	01/21/2020	01/21/2021	605	2,089,440	3453.62.....	0	70,718	0	188,187		188,187	117,469	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/21/2020	05/21/2021	7,372	21,736,416	2948.51.....	0	1,474,400	0	6,136,490		6,136,490	4,662,090	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/14/2020	02/12/2021	3,251	10,988,900	3380.16.....	0	650,200	0	1,290,121		1,290,121	639,921	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP570UK5573.....	08/21/2020	08/20/2021	24,228	82,306,392	3397.16.....	0	121,140,000	0	11,706,808		11,706,808	(109,433,192)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868.....	06/19/2020	06/21/2021	497	1,539,577	3097.74.....	0	21,263	0	66,179		66,179	44,916	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0ES	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/14/2020	05/14/2021	12,034	34,326,985	2852.5.....	0	2,406,800	0	11,073,616		11,073,616	8,666,816	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/28/2020	02/26/2021	1,019	3,010,350	2954.22.....	0	203,800	0	822,756		822,756	618,956	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	07/21/2020	07/21/2021	19,744	64,312,131	3257.3.....	0	3,948,800	0	11,523,830		11,523,830	7,575,030	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/05/2020	06/07/2021	7,335	23,427,477	3193.93.....	0	1,467,000	0	4,549,723		4,549,723	3,082,723	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020	12/28/2021	6,323	23,618,681	3735.36.....	0	31,615,000	0	1,907,559		1,907,559	(29,707,441)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80.....	12/14/2020	12/14/2021	6,250	22,796,813	3647.49.....	0	31,250,000	0	2,202,547		2,202,547	(29,047,453)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/14/2020	02/12/2021	3,673	12,415,328	3380.16.....	0	734,600	0	1,457,587		1,457,587	722,987	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBA0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	05/07/2020	05/07/2021	.....830	....2,391,388	2881.19.....	.....0	.....148,744	.....0	.....501,539		.....501,539	.....352,795	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0RI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/20/2020	03/19/2021	....77,863	..179,467,986	2304.92.....	.....0	....15,572,600	.....0	.....112,709,416		112,709,416	..97,136,816	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0GA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/19/2020	06/21/2021	....6,722	..20,823,008	3097.74.....	.....0	....1,344,400	.....0	.....4,760,148		4,760,148	..3,415,748	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0SC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/27/2020	03/26/2021	....13,878	....35,270,521	2541.47.....	.....0	....2,775,600	.....0	.....16,847,474		16,847,474	..14,071,874	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231.....	09/14/2020	09/14/2021	....7,077	..23,945,313	3383.54.....	.....0	....35,385,000	.....0	.....3,566,609		3,566,609	(31,818,391)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0HV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	07/21/2020	07/21/2021	....20,763	..67,631,320	3257.3.....	.....0	....4,152,600	.....0	.....12,118,582		12,118,582	..7,965,982	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0YE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/21/2020	10/21/2021	....15,090	....51,842,600	3435.56.....	.....0	....75,450,000	.....0	.....7,225,616		7,225,616	(68,224,384)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCTS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231.....	08/21/2020	08/20/2021	....7,719	..26,222,678	3397.16.....	.....0	....38,595,000	.....0	.....3,729,769		3,729,769	(34,865,231)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	04/14/2020	04/14/2021	....400	....1,138,424	2846.06.....	.....0	.....75,592	.....0	.....231,393		231,393	.....155,801	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/21/2020	02/19/2021	....45,486	..151,820,897	3337.75.....	.....0	....9,097,200	.....0	.....20,007,219		20,007,219	..10,910,019	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	10/28/2020	10/28/2021	....10,536	....34,463,572	3271.03.....	.....0	....52,680,000	.....0	.....6,400,810		6,400,810	(46,279,190)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	04/07/2020	04/07/2021	....14,959	....39,782,114	2659.41.....	.....0	....2,991,800	.....0	.....16,441,704		16,441,704	..13,449,904	.....0	.....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	....1,352	....4,435,993	3281.06.....	.....0	....409,088	.....0	.....793,685		793,685	.....384,597	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	02/14/2020	02/12/2021	....804	....2,717,649	3380.16.....	.....0	.....83,431	.....0	.....0		0	.....(83,431)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	04/21/2020	04/21/2021	....14,802	....40,506,561	2736.56.....	.....0	....2,960,400	.....0	.....15,193,461		15,193,461	..12,233,061	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	08/14/2020	08/13/2021	....6,178	....20,837,467	3372.85.....	.....0	....1,235,600	.....0	.....3,084,669		3,084,669	..1,849,069	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	04/28/2020	04/28/2021	....2,125	....6,084,704	2863.39.....	.....0	....425,000	.....0	.....1,926,023		1,926,023	..1,501,023	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/26/2020	06/28/2021	....200	....601,810	3009.05.....	.....0	.....8,486	.....0	.....9,049		9,049	.....563	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SUBS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/06/2020	11/05/2021	....3,047	....10,693,264	3509.44.....	.....0	....15,235,000	.....0	.....1,313,104		1,313,104	(13,921,896)	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0FA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/21/2020	05/21/2021	....5,252	....15,485,575	2948.51.....	.....0	....1,050,400	.....0	.....4,371,791		4,371,791	..3,321,391	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0BC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868.....	05/28/2020	05/28/2021	....1,844	....5,586,822	3029.73.....	.....0	....298,894	.....0	.....926,487		926,487	..627,593	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSS0JI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	09/21/2020	09/21/202145,077	..147,900,342	3281.06.....0225,385,000026,462,223		26,462,223	(198,922,777)00000	0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SMLS0SU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	12/07/2020	12/07/2021	5,869	21,668,113	3691.96.....	0	29,345,000	0	1,877,294		1,877,294	(27,467,706)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/20/2020	11/19/2021	5,791	20,601,714	3557.54.....	0	28,955,000	0	2,334,081		2,334,081	(26,620,919)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSM0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020	03/12/2021	730	1,979,045	2711.02.....	0	16,822	0	158,699		158,699	141,877	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/13/2020	11/12/2021	7,591	27,214,874	3585.15.....	0	37,955,000	0	2,894,444		2,894,444	(35,060,556)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/07/2020	01/07/2021	3,139	10,161,508	3237.18.....	0	627,800	0	1,626,557		1,626,557	998,757	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNFB653....	07/21/2020	07/21/2021	23,948	78,005,820	3257.3.....	0	4,789,600	0	13,977,547		13,977,547	9,187,947	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCM0AE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/07/2020	07/07/2021	3,814	11,996,250	3145.32.....	0	128,360	0	521,311		521,311	392,951	0	0	0	0		0001.....
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants.....										0	7,797,126,044	0	2,661,777,591	XXX#####	0	0	0	0	XXX	XXX		
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	7,797,126,044	0	2,661,777,591	XXX#####	0	0	0	0	XXX	XXX		
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										0	7,797,126,044	0	2,661,777,591	XXX#####	0	0	0	0	XXX	XXX		
0499999999. Total-Purchased Options.....										0	7,797,126,044	0	2,661,777,591	XXX#####	0	0	0	0	XXX	XXX		
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/14/2020	02/11/2021	302	86,635	286.87.....	0	(58,602)	0	0		0	58,602	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	1,192	328,575	275.65.....	0	(5,953,743)	0	(2,164)		(2,164)	5,951,579	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020	03/11/2021	354	94,699	267.51.....	0	(68,957)	0	(738)		(738)	68,219	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	12/14/2020	12/13/2021	15,212	4,231,218	278.15.....	0	(75,981,109)	0	(29,033)		(29,033)	75,952,077	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	10/14/2020	10/13/2021	1,637	450,470	275.18.....	0	(8,176,406)	0	(3,520)		(3,520)	8,172,886	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/17/2020	01/13/2021	289	83,122	287.62.....	0	(55,893)	0	0		0	55,893	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2020	01/13/2021	117	33,652	287.62.....	0	(22,708)	0	0		0	22,708	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/13/2020	11/11/2021	2,394	666,202	278.28.....	0	(11,957,313)	0	(4,035)		(4,035)	11,953,278	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	730	193,428	264.97.....	0	(142,320)	0	(3,117)		(3,117)	139,203	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/14/2020	04/13/2021	690	182,588	264.62.....	0	(134,542)	0	(2,783)		(2,783)	131,759	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	540	142,943	264.71.....	0	(105,273)	0	(2,594)		(2,594)	102,680	0	0	0	0		0001.....
Credit Suisse Balanced Trend 5 9CCSS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/14/2020	08/12/2021	7,341	2,001,964	272.71.....	0	(1,430,949)	0	(16,758)		(16,758)	1,414,191	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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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)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Suisse Balanced Trend 5 9CCSS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	07/14/2020	07/13/2021	734	196,396	267.57.....	0	(143,054)	0	(2,772)		(2,772)	140,282	0	0	0	0		0001.....
HSI Hang Seng Option 9HCTS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	12/14/2020	12/14/2021	19	555,452	29234.....	0	(73,580)	0	(17,859)		(17,859)	55,721	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	4	123,479	30870.....	0	(3,800)	0	(70)		(70)	3,729	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/14/2020	07/14/2021	9	253,951	28217.....	0	(7,452)	0	(7,576)		(7,576)	(124)	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2020	04/14/2021	7	189,812	27116.....	0	(6,028)	0	(6,839)		(6,839)	(811)	0	0	0	0		0001.....
HSI Hang Seng Option 9HCCS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	03/13/2020	03/12/2021	6	159,785	26631.....	0	(4,147)	0	(6,619)		(6,619)	(2,471)	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/14/2020	01/14/2021	3	96,196	32065.....	0	(2,474)	0	0		0	2,474	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020	08/13/2021	12	335,105	27925.....	0	(10,645)	0	(12,560)		(12,560)	(1,915)	0	0	0	0		0001.....
HSI Hang Seng Option 9HRBS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/14/2020	10/14/2021	21	574,368	27351.....	0	(83,161)	0	(30,577)		(30,577)	52,584	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020	06/14/2021	9	242,399	26933.....	0	(7,441)	0	(11,701)		(11,701)	(4,260)	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	15	409,300	27287.....	0	(59,650)	0	(21,059)		(21,059)	38,591	0	0	0	0		0001.....
HSI Hang Seng Option 9HBCS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/14/2020	05/14/2021	10	264,463	26446.....	0	(9,122)	0	(14,727)		(14,727)	(5,605)	0	0	0	0		0001.....
HSI Hang Seng Option 9HMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020	11/12/2021	18	521,861	28992.....	0	(70,447)	0	(16,856)		(16,856)	53,590	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	05/21/2020	05/21/2021	4,048	4,071,883	1005.9.....	0	(656,748)	0	(1,183,361)		(1,183,361)	(526,614)	0	0	0	0		0001.....
MSCI Emerging Markets 9MBCS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/21/2020	01/21/2021	2,875	3,502,440	1218.24.....	0	(440,565)	0	(227,740)		(227,740)	212,825	0	0	0	0		0001.....
MSCI Emerging Markets 9MMS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	3,007	3,561,401	1184.37.....	0	(476,207)	0	(388,859)		(388,859)	87,347	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	10/21/2020	10/21/2021	3,193	3,928,731	1230.42.....	0	(15,826,200)	0	(413,342)		(413,342)	15,412,858	0	0	0	0		0001.....
MSCI Emerging Markets 9MMS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020	11/19/2021	2,978	3,893,229	1307.33.....	0	(14,750,630)	0	(267,536)		(267,536)	14,483,094	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	3,545	4,163,106	1174.36.....	0	(554,640)	0	(549,588)		(549,588)	5,052	0	0	0	0		0001.....
MSCI Emerging Markets 9MCSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYYJLN8C3868...	06/19/2020	06/21/2021	3,340	3,614,782	1082.27.....	0	(538,909)	0	(755,531)		(755,531)	(216,622)	0	0	0	0		0001.....
MSCI Emerging Markets 9MBCS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/20/2020	03/19/2021	3,832	3,327,287	868.29.....	0	(617,718)	0	(1,614,933)		(1,614,933)	(997,214)	0	0	0	0		0001.....
MSCI Emerging Markets 9MMS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/21/2020	12/21/2021	3,705	5,032,613	1358.33.....	0	(18,341,973)	0	(265,825)		(265,825)	18,076,148	0	0	0	0		0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MSCI Emerging Markets 9MCTS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020	08/20/2021	3,297	3,891,779	1180.4.....	.....0	..(16,341,383)	.....0	.....(510,984)	.....	.....(510,984)	..15,830,399	.....0	.....0	.....0	.....0	.....0	0001.....
MSCI Emerging Markets 9MCS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/21/2020	04/21/2021	3,561	3,381,348	949.55.....	.....0	.....(581,476)	.....0	.....(1,223,210)	.....	.....(1,223,210)	.....(641,734)	.....0	.....0	.....0	.....0	.....0	0001.....
MSCI Emerging Markets 9MMS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	09/21/2020	09/21/2021	2,906	3,424,576	1178.45.....	.....0	..(14,401,991)	.....0	.....(467,579)	.....	.....(467,579)	..13,934,412	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/28/2020	07/28/2021	4,005	6,041,182	1508.41.....	.....0	.....(711,528)	.....0	.....(2,004,343)	.....	.....(2,004,343)	..(1,292,815)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/28/2020	04/28/2021	4,300	5,727,987	1332.09.....	.....0	.....(774,043)	.....0	.....(2,794,173)	.....	.....(2,794,173)	..(2,020,130)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	03/13/2020	03/12/2021	5,288	6,603,337	1248.74.....	.....0	.....(934,735)	.....0	.....(3,844,020)	.....	.....(3,844,020)	..(2,909,284)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	09/04/2020	09/07/2021	4,144	6,513,705	1571.84.....	.....0	..(20,630,987)	.....0	.....(1,877,462)	.....	.....(1,877,462)	..18,753,525	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/05/2020	06/07/2021	4,347	6,703,596	1542.12.....	.....0	.....(776,374)	.....0	.....(2,009,731)	.....	.....(2,009,731)	..(1,233,357)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	3,728	6,120,593	1641.79.....	.....0	..(18,555,710)	.....0	.....(1,511,374)	.....	.....(1,511,374)	..17,044,336	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/14/2020	01/14/2021	4,028	6,942,258	1723.5.....	.....0	.....(694,911)	.....0	.....(1,017,736)	.....	.....(1,017,736)	.....(322,826)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020	12/14/2021	4,630	9,041,927	1952.9.....	.....0	..(23,041,890)	.....0	.....(950,924)	.....	.....(950,924)	..22,090,965	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	10/28/2020	10/28/2021	4,000	6,263,240	1565.81.....	.....0	..(19,945,120)	.....0	.....(1,867,709)	.....	.....(1,867,709)	..18,077,411	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/27/2020	11/26/2021	2,721	5,189,029	1907.03.....	.....0	..(13,524,676)	.....0	.....(623,253)	.....	.....(623,253)	..12,901,423	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/26/2020	06/28/2021	5,889	8,263,327	1403.18.....	.....0	..(1,087,698)	.....0	.....(3,475,891)	.....	.....(3,475,891)	..(2,388,193)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/06/2020	03/05/2021	2,384	3,520,238	1476.61.....	.....0	.....(436,725)	.....0	.....(1,201,797)	.....	.....(1,201,797)	.....(765,072)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	02/14/2020	02/12/2021	1,306	2,285,970	1750.36.....	.....0	.....(216,678)	.....0	.....(317,987)	.....	.....(317,987)	.....(101,309)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020	01/28/2021	3,567	6,045,316	1694.79.....	.....0	.....(638,279)	.....0	.....(1,020,990)	.....	.....(1,020,990)	.....(382,711)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/07/2020	08/06/2021	5,552	8,923,841	1607.32.....	.....0	.....(985,813)	.....0	.....(2,321,954)	.....	.....(2,321,954)	..(1,336,141)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMSS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653....	08/28/2020	08/27/2021	2,731	4,374,243	1601.7.....	.....0	..(13,615,646)	.....0	.....(1,165,443)	.....	.....(1,165,443)	..12,450,204	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/27/2020	03/26/2021	5,926	6,890,634	1162.78.....	.....0	..(1,076,576)	.....0	.....(4,811,975)	.....	.....(4,811,975)	..(3,735,399)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/19/2020	06/21/2021	5,101	7,411,549	1452.96.....	.....0	.....(915,068)	.....0	.....(2,775,771)	.....	.....(2,775,771)	..(1,860,703)	.....0	.....0	.....0	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	02/07/2020	02/05/2021	631	1,080,032	1711.62.....0(106,652)0(173,338)(173,338)(66,686)00000	0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	1,369	2,337,773	1707.65.....	0	(250,360)	0	(389,806)		(389,806)	(139,446)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020	12/28/2021	3,789	7,740,018	2042.76.....	0	(18,841,447)	0	(618,644)		(618,644)	18,222,803	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020	10/14/2021	4,822	7,983,014	1655.54.....	0	(24,014,621)	0	(1,896,047)		(1,896,047)	22,118,574	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/13/2020	11/12/2021	5,593	9,946,591	1778.4.....	0	(27,849,001)	0	(1,732,058)		(1,732,058)	26,116,943	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020	08/27/2021	6,072	9,815,631	1616.54.....	0	(30,224,777)	0	(2,518,035)		(2,518,035)	27,706,741	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020	12/14/2021	3,483	6,875,268	1973.95.....	0	(17,297,693)	0	(674,769)		(674,769)	16,622,924	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/13/2020	11/12/2021	3,260	5,856,720	1796.54.....	0	(16,201,972)	0	(968,646)		(968,646)	15,233,326	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020	11/19/2021	3,522	6,415,605	1821.58.....	0	(17,535,158)	0	(993,109)		(993,109)	16,542,048	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	4,332	6,587,889	1520.75.....	0	(21,566,775)	0	(2,154,937)		(2,154,937)	19,411,838	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2020	05/28/2021	3,606	5,198,301	1441.57.....	0	(633,322)	0	(1,987,406)		(1,987,406)	(1,354,084)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/07/2020	02/05/2021	2,369	4,000,672	1688.76.....	0	(428,268)	0	(700,778)		(700,778)	(272,510)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020	08/13/2021	4,908	7,909,193	1611.49.....	0	(884,961)	0	(2,042,525)		(2,042,525)	(1,157,564)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/07/2020	01/07/2021	2,671	4,517,943	1691.48.....	0	(481,047)	0	(756,474)		(756,474)	(275,426)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020	05/14/2021	7,184	9,163,479	1275.54.....	0	(1,276,859)	0	(5,068,263)		(5,068,263)	(3,791,404)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	5,539	9,604,571	1733.99.....	0	(964,783)	0	(1,428,784)		(1,428,784)	(464,001)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/07/2020	01/07/2021	772	1,323,741	1714.69.....	0	(129,820)	0	(200,766)		(200,766)	(70,946)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020	02/26/2021	4,032	6,105,940	1514.37.....	0	(715,915)	0	(1,882,362)		(1,882,362)	(1,166,447)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020	08/13/2021	3,943	6,410,096	1625.69.....	0	(681,981)	0	(1,595,296)		(1,595,296)	(913,314)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020	12/28/2021	2,922	5,915,297	2024.4.....	0	(14,558,135)	0	(500,019)		(500,019)	14,058,115	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RCS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/28/2020	01/28/2021	727	1,243,810	1710.88.....	0	(124,063)	0	(197,092)		(197,092)	(73,030)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020	05/14/2021	5,399	6,816,507	1262.55.....	0	(999,689)	0	(3,876,156)		(3,876,156)	(2,876,467)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/07/2020	05/07/2021	5,790	7,603,486	1313.21.....	0	(1,051,059)	0	(3,872,486)		(3,872,486)	(2,821,428)	0	0	0	0		0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RRBS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/14/2020	01/14/2021	2,650	4,519,310	1705.4.....	0	(482,035)	0	(716,459)		(716,459)	(234,424)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	05/28/2020	05/28/2021	6,921	9,870,453	1426.16.....	0	(1,273,672)	0	(3,912,544)		(3,912,544)	(2,638,872)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	04/21/2020	04/21/2021	4,496	5,451,760	1212.58.....	0	(822,858)	0	(3,437,072)		(3,437,072)	(2,614,214)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	02/14/2020	02/12/2021	1,875	3,215,794	1715.09.....	0	(345,256)	0	(515,386)		(515,386)	(170,130)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	11/27/2020	11/26/2021	5,096	9,601,934	1884.21.....	0	(25,390,259)	0	(1,241,420)		(1,241,420)	24,148,840	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	01/28/2020	01/28/2021	3,285	5,521,100	1680.7.....	0	(611,798)	0	(984,139)		(984,139)	(372,340)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	04/14/2020	04/14/2021	7,691	9,812,255	1275.81.....	0	(1,368,229)	0	(5,402,867)		(5,402,867)	(4,034,638)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/26/2020	06/28/2021	4,196	5,942,123	1416.14.....	0	(745,461)	0	(2,426,976)		(2,426,976)	(1,681,515)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/27/2020	03/26/2021	8,698	10,017,400	1151.69.....	0	(1,631,658)	0	(7,158,008)		(7,158,008)	(5,526,350)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/14/2020	01/14/2021	865	1,502,133	1736.57.....	0	(143,573)	0	(207,563)		(207,563)	(63,990)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	09/14/2020	09/14/2021	3,759	5,962,338	1586.15.....	0	(18,688,771)	0	(1,663,062)		(1,663,062)	17,025,708	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/14/2020	09/14/2021	5,085	7,985,891	1570.48.....	0	(25,322,639)	0	(2,314,753)		(2,314,753)	23,007,886	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/21/2020	08/20/2021	3,289	5,227,602	1589.42.....	0	(16,373,004)	0	(1,432,629)		(1,432,629)	14,940,375	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	09/28/2020	09/28/2021	3,344	5,191,493	1552.48.....	0	(16,638,473)	0	(1,577,975)		(1,577,975)	15,060,498	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	02/21/2020	02/19/2021	1,211	2,092,160	1727.63.....	0	(208,862)	0	(323,325)		(323,325)	(114,463)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41.....	04/07/2020	04/07/2021	6,521	7,612,746	1167.42.....	0	(1,192,756)	0	(5,267,629)		(5,267,629)	(4,074,873)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/28/2020	09/28/2021	5,763	8,856,406	1536.77.....	0	(28,721,236)	0	(2,794,283)		(2,794,283)	25,926,953	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/21/2020	01/21/2021	1,524	2,616,068	1716.58.....	0	(276,789)	0	(399,604)		(399,604)	(122,815)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/21/2020	01/21/2021	712	1,234,814	1734.29.....	0	(122,834)	0	(174,725)		(174,725)	(51,891)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	07/21/2020	07/21/2021	3,886	5,924,401	1524.55.....	0	(693,379)	0	(1,885,864)		(1,885,864)	(1,192,485)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RMSS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	03/13/2020	03/12/2021	4,810	5,944,150	1235.79.....	0	(882,838)	0	(3,557,885)		(3,557,885)	(2,675,047)	0	0	0	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	04/14/2020	04/14/2021	5,011	6,324,884	1262.2.....	0	(926,985)	0	(3,586,338)		(3,586,338)	(2,659,353)	0	0	0	0	0	0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RMSS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/07/2020	10/07/2021	4,345	7,167,251	1649.54.....	0	(21,627,759)	0	(1,721,439)		(1,721,439)	19,906,320	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020	10/14/2021	3,441	5,748,603	1670.62.....	0	(17,110,682)	0	(1,313,257)		(1,313,257)	15,797,425	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020	06/14/2021	6,163	8,816,603	1430.57.....	0	(1,085,304)	0	(3,473,579)		(3,473,579)	(2,388,275)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020	05/21/2021	4,082	5,640,997	1381.92.....	0	(731,127)	0	(2,471,658)		(2,471,658)	(1,740,531)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/07/2020	07/07/2021	3,855	5,589,133	1449.84.....	0	(693,013)	0	(2,116,696)		(2,116,696)	(1,423,683)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/06/2020	11/05/2021	4,593	7,732,867	1683.62.....	0	(22,857,478)	0	(1,731,124)		(1,731,124)	21,126,354	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020	07/14/2021	3,525	5,194,229	1473.54.....	0	(612,398)	0	(1,864,594)		(1,864,594)	(1,252,196)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/06/2020	03/05/2021	1,759	2,630,497	1495.45.....	0	(304,817)	0	(854,958)		(854,958)	(550,141)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020	07/14/2021	7,534	11,001,524	1460.25.....	0	(1,364,332)	0	(4,074,335)		(4,074,335)	(2,710,003)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020	02/26/2021	5,241	7,861,028	1499.91.....	0	(970,820)	0	(2,519,556)		(2,519,556)	(1,548,736)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RBCS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/12/2020	06/14/2021	4,805	6,808,541	1416.97.....	0	(880,708)	0	(2,767,980)		(2,767,980)	(1,887,271)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020	10/28/2021	4,332	6,850,581	1581.39.....	0	(21,565,476)	0	(1,968,536)		(1,968,536)	19,596,939	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/21/2020	12/21/2021	2,653	5,345,424	2014.86.....	0	(13,195,995)	0	(460,738)		(460,738)	12,735,258	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/20/2020	03/19/2021	6,171	6,402,906	1037.58.....	0	(1,137,205)	0	(5,775,594)		(5,775,594)	(4,638,389)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/07/2020	12/07/2021	3,263	6,317,396	1936.07.....	0	(16,230,456)	0	(696,562)		(696,562)	15,533,894	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RMSS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/28/2020	07/28/2021	5,602	8,376,839	1495.33.....	0	(1,034,017)	0	(2,867,529)		(2,867,529)	(1,833,512)	0	0	0	0		0001.....
Russell 2000 OTC Call Option 9RSGS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	04/28/2020	04/28/2021	7,176	9,477,128	1320.67.....	0	(1,335,525)	0	(4,741,352)		(4,741,352)	(3,405,827)	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	8,204	27,964,893	3408.69.....	0	(40,428,081)	0	(3,998,863)		(3,998,863)	36,429,218	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/13/2020	03/12/2021	3,394	10,103,836	2976.97.....	0	(204,938)	0	(2,672,427)		(2,672,427)	(2,467,489)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020	07/14/2021	1,940	6,440,160	3319.67.....	0	(249,115)	0	(1,026,882)		(1,026,882)	(777,766)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/14/2020	10/14/2021	2,112	7,656,169	3625.08.....	0	(10,397,524)	0	(720,320)		(720,320)	9,677,204	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	2,889	8,986,119	3110.46.....	0	(191,916)	0	(1,941,736)		(1,941,736)	(1,749,820)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/13/2020	03/12/2021	9,439	26,333,960	2789.91.....	0	(1,457,900)	0	(9,151,591)		(9,151,591)	(7,693,691)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0SV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80....	12/07/2020	12/07/2021	5,869	22,084,167	3762.85.....	0	(29,095,802)	0	(1,618,932)		(1,618,932)	27,476,871	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	06/19/2020	06/21/2021	10,382	33,540,401	3230.63.....	0	(1,285,603)	0	(6,170,240)		(6,170,240)	(4,884,637)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/21/2020	01/21/2021	20,480	70,063,718	3421.08.....	0	(2,888,909)	0	(7,001,064)		(7,001,064)	(4,112,156)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	11/20/2020	11/19/2021	5,648	20,522,968	3633.67.....	0	(27,984,993)	0	(1,982,914)		(1,982,914)	26,002,079	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/12/2020	06/14/2021	6,997	21,888,645	3128.29.....	0	(1,044,232)	0	(4,753,940)		(4,753,940)	(3,709,707)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	08/14/2020	08/13/2021	6,242	21,554,375	3453.12.....	0	(949,658)	0	(2,728,283)		(2,728,283)	(1,778,625)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/14/2020	10/14/2021	7,793	28,000,093	3592.98.....	0	(38,500,615)	0	(2,831,235)		(2,831,235)	35,669,380	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	9,855	30,147,233	3059.08.....	0	(1,340,477)	0	(7,214,367)		(7,214,367)	(5,873,890)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/12/2020	06/14/2021	6,636	20,519,176	3092.1.....	0	(1,125,598)	0	(4,717,207)		(4,717,207)	(3,591,608)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0QJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80....	01/21/2020	01/21/2021	6,119	20,766,968	3393.85.....	0	(953,568)	0	(2,250,803)		(2,250,803)	(1,297,235)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020	08/13/2021	1,792	6,273,219	3500.68.....	0	(225,846)	0	(718,955)		(718,955)	(493,109)	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	1,005	2,904,671	2890.22.....	0	(104,550)	0	(875,928)		(875,928)	(771,377)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	9,594	29,193,199	3042.86.....	0	(1,389,787)	0	(7,162,771)		(7,162,771)	(5,772,984)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/21/2020	02/19/2021	6,999	23,989,352	3427.54.....	0	(1,028,595)	0	(2,509,335)		(2,509,335)	(1,480,740)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2020	11/19/2021	5,791	21,271,270	3673.16.....	0	(28,567,698)	0	(1,878,054)		(1,878,054)	26,689,644	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ST	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2020	04/21/2021	22,036	63,426,439	2878.31.....	0	(2,684,866)	0	(19,623,839)		(19,623,839)	(16,938,973)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/28/2020	05/28/2021	17,023	52,652,990	3093.05.....	0	(2,760,450)	0	(11,986,559)		(11,986,559)	(9,226,110)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/14/2020	02/12/2021	3,568	12,486,145	3499.48.....	0	(473,115)	0	(1,032,890)		(1,032,890)	(559,774)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/21/2020	07/21/2021	9,039	30,705,845	3397.04.....	0	(1,077,901)	0	(4,249,552)		(4,249,552)	(3,171,651)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	07/21/2020	07/21/2021	6,730	22,631,913	3362.84.....	0	(924,231)	0	(3,347,299)		(3,347,299)	(2,423,068)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/13/2020	03/12/2021	8,091	22,623,650	2796.15.....	0	(1,223,372)	0	(7,795,212)		(7,795,212)	(6,571,840)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0VS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/14/2020	08/13/2021	7,104	24,377,660	3431.54.....	0	(1,167,045)	0	(3,222,383)		(3,222,383)	(2,055,338)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	03/06/2020	03/05/2021	6,901	20,955,370	3036.57.....	0	(1,117,847)	0	(5,024,547)		(5,024,547)	(3,906,699)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	03/27/2020	03/26/2021	21,524	55,834,978	2594.08.....	0	(3,626,488)	0	(25,016,626)		(25,016,626)	(21,390,138)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/28/2020	05/28/2021	2,095	6,585,947	3143.65.....	0	(281,002)	0	(1,382,188)		(1,382,188)	(1,101,186)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0GB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/19/2020	06/21/2021	6,722	22,124,455	3291.35.....	0	(620,978)	0	(3,651,029)		(3,651,029)	(3,030,050)	0	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	60,474	220,401,726	3644.57.....	0	(3,087,802)	0	(8,574,277)		(8,574,277)	(5,486,474)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/05/2020	06/07/2021	7,289	23,990,577	3291.34.....	0	(1,041,307)	0	(3,915,806)		(3,915,806)	(2,874,499)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/20/2020	03/19/2021	20,977	50,463,320	2405.65.....	0	(2,938,248)	0	(28,275,281)		(28,275,281)	(25,337,032)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/28/2020	05/28/2021	7,775	23,947,156	3080.02.....	0	(1,319,651)	0	(5,564,192)		(5,564,192)	(4,244,541)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	05/21/2020	05/21/2021	5,252	15,745,706	2998.04.....	0	(892,602)	0	(4,133,798)		(4,133,798)	(3,241,196)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	02/07/2020	02/05/2021	2,341	8,068,280	3446.51.....	0	(309,270)	0	(775,318)		(775,318)	(466,049)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0UR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	07/14/2020	07/14/2021	11,987	39,489,973	3294.4.....	0	(1,711,264)	0	(6,594,039)		(6,594,039)	(4,882,775)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	03/20/2020	03/19/2021	17,984	42,508,781	2363.7.....	0	(2,937,719)	0	(24,986,621)		(24,986,621)	(22,048,902)	0	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	10,013	28,500,002	2846.3.....	0	(1,385,499)	0	(9,222,326)		(9,222,326)	(7,836,827)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/27/2020	03/26/2021	10,652	27,786,381	2608.56.....	0	(1,711,563)	0	(12,229,053)		(12,229,053)	(10,517,490)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/21/2020	02/19/2021	6,383	21,784,222	3412.85.....	0	(989,410)	0	(2,372,452)		(2,372,452)	(1,383,041)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SUBS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/07/2020	12/07/2021	6,486	24,640,509	3799.03.....	0	(32,027,738)	0	(1,650,174)		(1,650,174)	30,377,564	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	01/14/2020	01/14/2021	8,044	27,223,068	3384.27.....	0	(1,128,171)	0	(2,999,751)		(2,999,751)	(1,871,580)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/28/2020	02/26/2021	1,019	3,134,373	3075.93.....	0	(133,659)	0	(702,225)		(702,225)	(568,566)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0SD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/27/2020	03/26/2021	13,878	35,778,455	2578.07.....	0	(2,461,680)	0	(16,348,160)		(16,348,160)	(13,886,480)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0FT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/12/2020	06/14/2021	3,332	11,116,618	3336.32.....	0	(149,673)	0	(1,674,986)		(1,674,986)	(1,525,313)	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	03/06/2020	03/05/2021	4,121	12,426,752	3015.47.....	0	(714,080)	0	(3,084,388)		(3,084,388)	(2,370,307)	0	0	0	0	0	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SBCS0VI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/07/2020	08/06/2021	2,548	8,860,135	3477.29.....	0	(322,602)	0	(1,058,688)		(1,058,688)	(736,086)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	04/14/2020	04/14/2021	1,962	5,800,633	2956.49.....	0	(272,620)	0	(1,598,332)		(1,598,332)	(1,325,712)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF6FNF3BB653.....	02/28/2020	02/26/2021	3,681	11,199,627	3042.55.....	0	(545,896)	0	(2,655,539)		(2,655,539)	(2,109,642)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868.....	01/28/2020	01/28/2021	3,379	11,236,459	3325.38.....	0	(573,957)	0	(1,480,421)		(1,480,421)	(906,464)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/21/2020	10/21/2021	9,132	32,528,093	3561.99.....	0	(45,001,126)	0	(3,541,934)		(3,541,934)	41,459,192	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0HV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/21/2020	01/21/2021	14,798	51,293,420	3466.24.....	0	(1,745,868)	0	(4,427,647)		(4,427,647)	(2,681,779)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	05/07/2020	05/07/2021	6,983	20,730,991	2968.78.....	0	(1,042,492)	0	(5,655,389)		(5,655,389)	(4,612,897)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/21/2020	09/21/2021	10,009	34,271,917	3424.11.....	0	(49,243,379)	0	(4,761,736)		(4,761,736)	44,481,643	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF6FNF3BB653.....	02/14/2020	02/12/2021	3,251	11,264,715	3465.....	0	(489,762)	0	(1,040,212)		(1,040,212)	(550,450)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	06/12/2020	06/14/2021	1,716	5,423,984	3160.83.....	0	(225,517)	0	(1,117,724)		(1,117,724)	(892,208)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	12/14/2020	12/14/2021	5,520	20,716,008	3752.9.....	0	(27,259,747)	0	(1,572,860)		(1,572,860)	25,686,887	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41.....	02/21/2020	02/19/2021	6,138	21,206,238	3454.91.....	0	(813,776)	0	(2,051,399)		(2,051,399)	(1,237,623)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	08/07/2020	08/06/2021	6,276	21,541,617	3432.38.....	0	(950,249)	0	(2,823,106)		(2,823,106)	(1,872,857)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41.....	10/21/2020	10/21/2021	3,977	13,883,190	3490.87.....	0	(19,752,486)	0	(1,743,028)		(1,743,028)	18,009,459	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	52,560	195,963,653	3728.38.....	0	(254,068,733)	0	(12,883,592)		(12,883,592)	241,185,140	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF6FNF3BB653.....	11/27/2020	11/26/2021	1,377	5,203,890	3779.15.....	0	(6,775,074)	0	(359,464)		(359,464)	6,415,610	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80.....	07/21/2020	07/21/2021	8,611	29,072,372	3376.19.....	0	(1,121,927)	0	(4,190,859)		(4,190,859)	(3,068,932)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF6FNF3BB653.....	04/21/2020	04/21/2021	14,802	41,519,166	2804.97.....	0	(2,383,587)	0	(14,218,793)		(14,218,793)	(11,835,206)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	04/21/2020	04/21/2021	2,098	6,002,525	2861.07.....	0	(273,663)	0	(1,902,771)		(1,902,771)	(1,629,108)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/14/2020	10/14/2021	6,662	23,701,731	3557.75.....	0	(33,039,923)	0	(2,583,454)		(2,583,454)	30,456,468	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPF6FNF3BB653.....	03/13/2020	03/12/2021	7,425	20,602,370	2774.73.....	0	(1,207,215)	0	(7,309,289)		(7,309,289)	(6,102,074)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/14/2020	10/14/2021	7,526	26,959,411	3582.17.....	0	(37,225,101)	0	(2,790,627)		(2,790,627)	34,434,475	0	0	0	0		0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0RJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/20/2020	03/19/2021	77,863	196,966,138	2529.65.....	0	(6,096,673)	0	(95,426,499)		(95,426,499)	(89,329,826)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0RL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/20/2020	03/19/2021	7,736	18,952,426	2449.9.....	0	(907,046)	0	(10,089,448)		(10,089,448)	(9,182,402)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	4,804	16,226,135	3377.63.....	0	(815,335)	0	(1,896,088)		(1,896,088)	(1,080,753)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	07/14/2020	07/14/2021	8,408	27,427,821	3262.11.....	0	(1,356,294)	0	(4,850,238)		(4,850,238)	(3,493,943)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	07/14/2020	07/14/2021	1,009	3,441,810	3411.11.....	0	(82,133)	0	(459,882)		(459,882)	(377,749)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	11/13/2020	11/12/2021	1,485	5,527,853	3722.46.....	0	(7,309,526)	0	(429,543)		(429,543)	6,879,983	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/21/2020	05/21/2021	15,209	46,637,638	3066.45.....	0	(2,005,915)	0	(11,033,621)		(11,033,621)	(9,027,706)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	06/19/2020	06/21/2021	6,814	21,580,824	3167.13.....	0	(1,078,247)	0	(4,418,358)		(4,418,358)	(3,340,111)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020	01/28/2021	5,989	19,856,829	3315.55.....	0	(1,052,627)	0	(2,680,217)		(2,680,217)	(1,627,590)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/21/2020	02/19/2021	731	2,560,181	3502.3.....	0	(79,640)	0	(214,066)		(214,066)	(134,427)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/21/2020	05/21/2021	11,289	34,713,675	3075.....	0	(1,439,009)	0	(8,103,732)		(8,103,732)	(6,664,723)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCT0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1U08231...	08/21/2020	08/20/2021	5,997	21,646,052	3609.48.....	0	(29,284,191)	0	(1,955,562)		(1,955,562)	27,328,629	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	06/05/2020	06/07/2021	2,561	8,505,209	3321.05.....	0	(324,888)	0	(1,311,918)		(1,311,918)	(987,029)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	04/21/2020	04/21/2021	28,661	81,342,497	2838.09.....	0	(4,105,508)	0	(26,622,603)		(26,622,603)	(22,517,095)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80....	11/27/2020	11/26/2021	6,790	25,356,576	3734.4.....	0	(33,567,112)	0	(1,956,208)		(1,956,208)	31,610,903	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	5,375	19,620,255	3650.28.....	0	(26,252,683)	0	(1,756,975)		(1,756,975)	24,495,708	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	06/19/2020	06/21/2021	24,899	80,069,208	3215.76.....	0	(3,275,961)	0	(15,112,293)		(15,112,293)	(11,836,332)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	61,117	230,443,482	3770.53.....	0	(295,359,515)	0	(15,247,619)		(15,247,619)	280,111,896	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653.....	02/14/2020	02/12/2021	1,911	7,091,874	3711.08.....	0	(97,046)	0	(227,216)		(227,216)	(130,170)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0RX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/20/2020	03/19/2021	20,355	48,413,350	2378.45.....	0	(3,151,361)	0	(27,984,016)		(27,984,016)	(24,832,655)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	02/07/2020	02/05/2021	3,124	10,588,079	3389.27.....	0	(509,399)	0	(1,199,230)		(1,199,230)	(689,830)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/21/2020	10/21/2021	12,473	44,702,983	3583.98.....	0	(61,320,760)	0	(4,647,832)		(4,647,832)	56,672,929	0	0	0	0		0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0EX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2020	05/21/2021	23,498	71,362,721	3036.97.....	0	(3,480,893)	0	(17,667,747)		(17,667,747)	(14,186,854)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	2,415	7,461,722	3089.74.....	0	(288,617)	0	(1,701,946)		(1,701,946)	(1,413,329)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/14/2020	01/14/2021	582	1,933,724	3322.55.....	0	(101,687)	0	(252,356)		(252,356)	(150,669)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/07/2020	01/07/2021	748	2,537,882	3392.89.....	0	(84,464)	0	(271,291)		(271,291)	(186,827)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/07/2020	10/07/2021	6,898	24,304,413	3523.4.....	0	(34,078,879)	0	(2,821,153)		(2,821,153)	31,257,726	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2020	01/14/2021	3,366	11,272,094	3348.81.....	0	(538,392)	0	(1,372,401)		(1,372,401)	(834,010)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12....	12/28/2020	12/28/2021	6,323	23,904,481	3780.56.....	0	(31,437,640)	0	(1,736,895)		(1,736,895)	29,700,745	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/07/2020	01/07/2021	3,389	11,125,477	3282.82.....	0	(582,366)	0	(1,601,510)		(1,601,510)	(1,019,144)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/04/2020	09/07/2021	5,639	19,649,265	3484.53.....	0	(27,996,169)	0	(2,394,674)		(2,394,674)	25,601,495	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	12/14/2020	12/14/2021	9,128	33,826,999	3705.85.....	0	(45,317,051)	0	(2,865,992)		(2,865,992)	42,451,059	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	578	2,073,494	3587.36.....	0	(54,323)	0	(124,188)		(124,188)	(69,865)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020	06/14/2021	6,804	21,166,972	3110.96.....	0	(1,081,632)	0	(4,724,990)		(4,724,990)	(3,643,358)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/07/2020	01/07/2021	3,139	10,521,237	3351.78.....	0	(419,496)	0	(1,267,179)		(1,267,179)	(847,683)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020	06/21/2021	9,012	29,022,335	3220.41.....	0	(1,166,153)	0	(5,434,176)		(5,434,176)	(4,268,023)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	09/14/2020	09/14/2021	2,556	8,975,241	3511.44.....	0	(12,594,051)	0	(1,042,625)		(1,042,625)	11,551,426	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020	07/21/2021	7,055	24,416,508	3460.88.....	0	(618,441)	0	(2,965,934)		(2,965,934)	(2,347,493)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	3,673	12,779,102	3479.2.....	0	(525,526)	0	(1,128,888)		(1,128,888)	(603,362)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	11/13/2020	11/12/2021	7,442	27,064,917	3636.78.....	0	(36,980,563)	0	(2,574,298)		(2,574,298)	34,406,265	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020	08/13/2021	746	2,682,213	3595.46.....	0	(59,150)	0	(248,053)		(248,053)	(188,902)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12....	12/28/2020	12/28/2021	7,192	27,291,842	3794.75.....	0	(35,698,067)	0	(1,915,669)		(1,915,669)	33,782,399	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	11/20/2020	11/19/2021	10,987	40,775,284	3711.23.....	0	(53,992,975)	0	(3,290,622)		(3,290,622)	50,702,352	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/28/2020	10/28/2021	5,450	18,340,558	3365.24.....	0	(26,954,447)	0	(2,912,073)		(2,912,073)	24,042,374	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0SD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/13/2020	11/12/2021	7,591	28,028,629	3692.35.....	0	(37,492,329)	0	(2,342,210)		(2,342,210)	35,150,119	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/28/2020	09/28/2021	1,829	6,370,992	3483.32.....	0	(9,007,679)	0	(794,640)		(794,640)	8,213,039	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	8,506	28,803,783	3386.29.....	0	(1,057,296)	0	(4,071,384)		(4,071,384)	(3,014,088)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	01/07/2020	01/07/2021	3,769	12,552,315	3330.41.....	0	(546,392)	0	(1,601,908)		(1,601,908)	(1,055,516)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	08/21/2020	08/20/2021	18,152	63,946,773	3522.85.....	0	(89,434,904)	0	(7,044,652)		(7,044,652)	82,390,252	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/28/2020	12/28/2021	1,349	5,231,989	3878.42.....	0	(6,633,141)	0	(292,923)		(292,923)	6,340,218	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	6,779	21,239,217	3133.09.....	0	(658,421)	0	(4,517,970)		(4,517,970)	(3,859,549)	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	59,470	212,598,708	3574.89.....	0	(2,346,092)	0	(19,948,570)		(19,948,570)	(17,602,478)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/21/2020	02/19/2021	12,415	43,232,382	3482.27.....	0	(1,474,395)	0	(3,851,155)		(3,851,155)	(2,376,759)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020	10/21/2021	8,462	30,071,748	3553.74.....	0	(41,736,107)	0	(3,330,647)		(3,330,647)	38,405,460	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	09/04/2020	09/07/2021	2,200	7,824,300	3556.5.....	0	(10,834,956)	0	(819,055)		(819,055)	10,015,901	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/21/2020	01/21/2021	6,173	21,218,762	3437.35.....	0	(818,478)	0	(2,014,938)		(2,014,938)	(1,196,460)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KO	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/20/2020	11/19/2021	7,108	25,661,231	3610.19.....	0	(35,313,966)	0	(2,609,856)		(2,609,856)	32,704,110	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/21/2020	01/21/2021	2,734	9,227,031	3374.92.....	0	(456,004)	0	(1,055,329)		(1,055,329)	(599,325)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020	12/21/2021	11,018	42,465,245	3854.17.....	0	(54,086,481)	0	(2,514,781)		(2,514,781)	51,571,700	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020	12/21/2021	7,229	27,746,926	3838.28.....	0	(35,545,644)	0	(1,717,887)		(1,717,887)	33,827,757	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	11/13/2020	11/12/2021	2,119	8,130,243	3836.83.....	0	(10,320,441)	0	(467,649)		(467,649)	9,852,792	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/07/2020	10/07/2021	7,817	27,280,470	3489.89.....	0	(38,762,080)	0	(3,386,263)		(3,386,263)	35,375,817	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	11/20/2020	11/19/2021	12,061	44,559,485	3694.51.....	0	(59,373,891)	0	(3,741,899)		(3,741,899)	55,631,991	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/28/2020	10/28/2021	6,144	20,448,891	3328.27.....	0	(30,512,394)	0	(3,457,596)		(3,457,596)	27,054,798	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	08/28/2020	08/27/2021	12,216	43,719,476	3578.87.....	0	(60,561,919)	0	(4,289,109)		(4,289,109)	56,272,810	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/07/2020	02/05/2021	4,023	13,774,269	3423.88.....	0	(579,674)	0	(1,415,736)		(1,415,736)	(836,062)	0	0	0	0		0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCTS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020	08/20/2021	7,719	27,268,988	3532.71.....	0	(37,986,666)	0	(2,940,067)		(2,940,067)	35,046,599	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020	10/28/2021	10,536	35,201,092	3341.03.....	0	(52,251,290)	0	(5,825,337)		(5,825,337)	46,425,953	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/07/2020	05/07/2021	2,658	7,972,193	2999.32.....	0	(358,525)	0	(2,077,860)		(2,077,860)	(1,719,335)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0PV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/21/2020	01/21/2021	22,594	78,916,549	3492.81.....	0	(2,395,416)	0	(6,201,361)		(6,201,361)	(3,805,946)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/14/2020	09/14/2021	6,763	23,514,478	3476.93.....	0	(33,448,851)	0	(2,930,518)		(2,930,518)	30,518,333	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/07/2020	04/07/2021	14,959	40,522,136	2708.88.....	0	(2,560,164)	0	(15,720,491)		(15,720,491)	(13,160,327)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020	04/21/2021	36,014	101,520,945	2818.93.....	0	(5,533,288)	0	(34,113,000)		(34,113,000)	(28,579,711)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0ER	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020	05/14/2021	8,417	24,657,770	2929.52.....	0	(1,305,490)	0	(7,138,949)		(7,138,949)	(5,833,458)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0ID	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/28/2020	01/28/2021	3,353	11,331,262	3379.44.....	0	(468,481)	0	(1,296,858)		(1,296,858)	(828,377)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/07/2020	04/07/2021	4,296	11,880,674	2765.52.....	0	(602,712)	0	(4,278,347)		(4,278,347)	(3,675,635)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/21/2020	12/21/2021	11,855	45,467,837	3835.33.....	0	(58,311,307)	0	(2,837,883)		(2,837,883)	55,473,424	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	5,682	20,048,028	3528.34.....	0	(511,835)	0	(1,374,731)		(1,374,731)	(862,896)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0RZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	03/20/2020	03/19/2021	31,354	74,436,591	2374.07.....	0	(4,926,654)	0	(43,241,177)		(43,241,177)	(38,314,523)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80....	11/20/2020	11/19/2021	26,924	98,656,805	3664.27.....	0	(132,972,520)	0	(8,892,068)		(8,892,068)	124,080,452	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/28/2020	01/28/2021	4,682	15,712,090	3355.85.....	0	(713,958)	0	(1,915,453)		(1,915,453)	(1,201,494)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/14/2020	07/14/2021	7,281	23,914,372	3284.49.....	0	(1,079,044)	0	(4,064,903)		(4,064,903)	(2,985,859)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020	06/14/2021	527	1,704,065	3233.52.....	0	(49,317)	0	(310,479)		(310,479)	(261,163)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	6,308	21,734,592	3445.56.....	0	(866,196)	0	(2,160,418)		(2,160,418)	(1,294,221)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	02/07/2020	02/05/2021	832	2,899,612	3485.11.....	0	(94,415)	0	(246,505)		(246,505)	(152,089)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	7,709	23,616,522	3063.5.....	0	(1,030,385)	0	(5,612,929)		(5,612,929)	(4,582,544)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/28/2020	10/28/2021	6,180	20,518,218	3320.1.....	0	(30,719,297)	0	(3,517,026)		(3,517,026)	27,202,271	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80....	10/07/2020	10/07/2021	3,348	11,615,451	3469.37.....	0	(16,639,259)	0	(1,500,658)		(1,500,658)	15,138,601	0	0	0	0		0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SMSS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	04/28/2020	04/28/2021	19,946	58,295,376	2922.66.....	0	(3,292,991)	0	(16,961,967)		(16,961,967)	(13,668,976)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	09/04/2020	09/07/2021	6,775	23,746,985	3505.09.....	0	(33,560,640)	0	(2,774,198)		(2,774,198)	30,786,442	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/28/2020	07/28/2021	1,810	6,046,739	3340.74.....	0	(232,096)	0	(937,922)		(937,922)	(705,825)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	02/21/2020	02/19/2021	22,077	77,504,620	3510.65.....	0	(2,323,412)	0	(6,306,588)		(6,306,588)	(3,983,176)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/28/2020	12/28/2021	10,418	39,697,164	3810.44.....	0	(51,615,252)	0	(2,679,113)		(2,679,113)	48,936,139	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/28/2020	07/28/2021	20,929	68,773,322	3286.03.....	0	(3,330,432)	0	(11,777,435)		(11,777,435)	(8,447,003)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/28/2020	09/28/2021	9,046	30,924,927	3418.63.....	0	(44,873,135)	0	(4,365,811)		(4,365,811)	40,507,324	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	20,131	68,494,922	3402.46.....	0	(99,270,591)	0	(9,907,887)		(9,907,887)	89,362,704	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	05/28/2020	05/28/2021	3,130	9,602,527	3067.9.....	0	(553,071)	0	(2,273,615)		(2,273,615)	(1,720,544)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	06/26/2020	06/28/2021	13,908	42,699,368	3070.13.....	0	(2,275,627)	0	(10,210,877)		(10,210,877)	(7,935,250)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	05/14/2020	05/14/2021	1,796	5,320,848	2962.61.....	0	(246,543)	0	(1,468,313)		(1,468,313)	(1,221,769)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	05/07/2020	05/07/2021	6,956	20,550,598	2954.37.....	0	(1,094,585)	0	(5,726,380)		(5,726,380)	(4,631,795)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	8,704	29,480,796	3387.04.....	0	(42,993,060)	0	(4,386,509)		(4,386,509)	38,606,551	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	06/19/2020	06/21/2021	8,049	25,806,382	3206.16.....	0	(1,098,930)	0	(4,951,010)		(4,951,010)	(3,852,080)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2020	11/19/2021	7,071	25,806,887	3649.68.....	0	(34,972,671)	0	(2,405,176)		(2,405,176)	32,567,495	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	06/05/2020	06/07/2021	6,333	20,732,849	3273.78.....	0	(965,403)	0	(3,496,256)		(3,496,256)	(2,530,854)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	05/14/2020	05/14/2021	915	2,782,826	3041.34.....	0	(87,760)	0	(682,312)		(682,312)	(594,553)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/28/2020	09/28/2021	6,976	23,705,773	3398.19.....	0	(34,685,230)	0	(3,474,767)		(3,474,767)	31,210,463	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/21/2020	02/19/2021	5,498	19,501,571	3547.03.....	0	(490,367)	0	(1,401,231)		(1,401,231)	(910,864)	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	1,307	4,710,624	3604.15.....	0	(6,379,781)	0	(446,945)		(446,945)	5,932,836	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/21/2020	01/21/2021	666	2,320,677	3484.5.....	0	(72,601)	0	(187,927)		(187,927)	(115,326)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	04/07/2020	04/07/2021	9,254	25,350,963	2739.46.....	0	(1,426,275)	0	(9,449,964)		(9,449,964)	(8,023,689)	0	0	0	0		0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0KW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	12/28/2020	12/28/2021	7,054	27,021,123	3830.61.....	0	(34,868,416)	0	(1,730,314)		(1,730,314)	33,138,102	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/14/2020	09/14/2021	4,868	18,065,489	3711.07.....	0	(23,548,707)	0	(1,309,336)		(1,309,336)	22,239,370	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/21/2020	04/21/2021	7,545	21,944,029	2908.42.....	0	(803,090)	0	(6,503,625)		(6,503,625)	(5,700,535)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0RL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2020	08/06/2021	6,913	23,605,268	3414.62.....	0	(1,116,173)	0	(3,204,687)		(3,204,687)	(2,088,514)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020	12/14/2021	1,300	5,081,245	3908.65.....	0	(6,322,186)	0	(252,459)		(252,459)	6,069,727	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/28/2020	02/26/2021	5,018	15,183,013	3025.71.....	0	(788,648)	0	(3,702,055)		(3,702,055)	(2,913,407)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0RB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/21/2020	07/21/2021	1,876	6,401,569	3412.35.....	0	(208,386)	0	(859,365)		(859,365)	(650,978)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0PL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/14/2020	01/14/2021	5,263	17,709,469	3364.9.....	0	(793,766)	0	(2,062,623)		(2,062,623)	(1,268,857)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	07/21/2020	07/21/2021	10,210	34,401,064	3369.35.....	0	(1,372,224)	0	(5,024,875)		(5,024,875)	(3,652,651)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/28/2020	01/28/2021	6,463	21,599,928	3342.09.....	0	(1,036,407)	0	(2,728,610)		(2,728,610)	(1,692,204)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/28/2020	04/28/2021	2,125	6,304,365	2966.76.....	0	(298,803)	0	(1,719,428)		(1,719,428)	(1,420,625)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/21/2020	10/21/2021	15,090	53,838,555	3567.83.....	0	(74,315,685)	0	(5,791,644)		(5,791,644)	68,524,041	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0ZC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2020	11/19/2021	5,158	19,500,335	3780.6.....	0	(25,175,270)	0	(1,325,523)		(1,325,523)	23,849,747	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	7,233	24,351,341	3366.7.....	0	(35,806,894)	0	(3,758,624)		(3,758,624)	32,048,270	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/14/2020	12/14/2021	4,703	18,826,673	4003.12.....	0	(22,696,725)	0	(697,655)		(697,655)	21,999,070	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0XJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/07/2020	10/07/2021	2,600	9,239,074	3553.49.....	0	(12,803,336)	0	(1,007,908)		(1,007,908)	11,795,428	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0VA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/28/2020	07/28/2021	6,203	20,554,943	3313.71.....	0	(887,215)	0	(3,350,242)		(3,350,242)	(2,463,027)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/06/2020	03/05/2021	6,260	19,196,853	3066.59.....	0	(912,608)	0	(4,377,167)		(4,377,167)	(3,464,559)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	04/21/2020	04/21/2021	19,042	53,959,506	2833.71.....	0	(2,774,545)	0	(17,767,462)		(17,767,462)	(14,992,917)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0QF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/21/2020	01/21/2021	7,896	26,921,096	3409.46.....	0	(1,160,949)	0	(2,786,639)		(2,786,639)	(1,625,690)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/07/2020	01/07/2021	3,358	11,113,939	3309.69.....	0	(524,855)	0	(1,496,713)		(1,496,713)	(971,858)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/06/2020	03/05/2021	686	2,137,329	3115.64.....	0	(82,268)	0	(447,535)		(447,535)	(365,267)	0	0	0	0		0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SMSS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020	04/21/2021	14,912	42,558,252	2853.96.....	0	(2,003,426)	0	(13,625,458)		(13,625,458)	(11,622,032)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0TB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	12/14/2020	12/14/2021	6,250	23,334,813	3733.57.....	0	(30,930,875)	0	(1,854,307)		(1,854,307)	29,076,568	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0PZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/21/2020	01/21/2021	18,770	64,668,656	3445.32.....	0	(2,413,822)	0	(5,985,342)		(5,985,342)	(3,571,520)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/21/2020	08/20/2021	3,321	11,463,594	3451.85.....	0	(16,492,285)	0	(1,465,154)		(1,465,154)	15,027,132	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020	06/21/2021	23,655	77,072,721	3258.2.....	0	(2,588,330)	0	(13,507,073)		(13,507,073)	(10,918,743)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/19/2020	06/21/2021	5,319	16,756,978	3150.4.....	0	(893,273)	0	(3,525,218)		(3,525,218)	(2,631,945)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	10/28/2020	10/28/2021	1,917	6,512,605	3397.29.....	0	(9,448,682)	0	(977,759)		(977,759)	8,470,924	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/07/2020	01/07/2021	3,250	10,704,948	3293.83.....	0	(537,420)	0	(1,500,070)		(1,500,070)	(962,650)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	11/27/2020	11/26/2021	7,725	28,657,124	3709.66.....	0	(38,296,147)	0	(2,345,325)		(2,345,325)	35,950,821	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/14/2020	04/14/2021	8,700	25,525,800	2934.....	0	(1,310,133)	0	(7,272,178)		(7,272,178)	(5,962,045)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0SF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	11/13/2020	11/12/2021	6,389	23,370,515	3657.93.....	0	(31,672,445)	0	(2,117,860)		(2,117,860)	29,554,586	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/26/2020	06/28/2021	8,741	26,736,097	3058.7.....	0	(1,482,561)	0	(6,504,299)		(6,504,299)	(5,021,738)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	05/21/2020	05/21/2021	49,549	160,340,069	3235.99.....	0	(2,429,883)	0	(28,583,025)		(28,583,025)	(26,153,142)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SSGS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/21/2020	02/19/2021	6,942	24,023,346	3460.58.....	0	(899,475)	0	(2,285,383)		(2,285,383)	(1,385,908)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020	06/21/2021	33,169	105,872,463	3191.91.....	0	(4,805,856)	0	(20,805,265)		(20,805,265)	(15,999,409)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	05/07/2020	05/07/2021	8,188	23,982,816	2929.02.....	0	(1,401,704)	0	(6,933,711)		(6,933,711)	(5,532,008)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/05/2020	06/07/2021	7,335	23,814,031	3246.63.....	0	(1,230,593)	0	(4,218,711)		(4,218,711)	(2,988,118)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0KG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	11/20/2020	11/19/2021	21,025	78,671,766	3741.82.....	0	(103,001,475)	0	(5,894,989)		(5,894,989)	97,106,486	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	07/07/2020	07/07/2021	6,885	22,160,130	3218.61.....	0	(1,075,988)	0	(4,203,064)		(4,203,064)	(3,127,076)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231....	09/14/2020	09/14/2021	4,128	14,189,340	3437.34.....	0	(20,507,326)	0	(1,911,027)		(1,911,027)	18,596,299	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	24,398	83,893,743	3438.55.....	0	(3,443,097)	0	(8,507,934)		(8,507,934)	(5,064,837)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	7,238	24,593,783	3397.87.....	0	(35,709,831)	0	(3,587,680)		(3,587,680)	32,122,151	0	0	0	0		0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SMSS0JN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	09/21/2020	09/21/2021	5,827	20,313,680	3486.13.....	.....0	..(28,491,874)	.....0	.....(2,502,560)	.....	..(2,502,560)	..25,989,314	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0KK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	11/20/2020	11/19/2021	10,562	38,908,612	3683.83.....	.....0	..(52,049,536)	.....0	.....(3,350,601)	.....	..(3,350,601)	..48,698,935	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0RP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	08/21/2020	08/20/2021	6,206	21,628,841	3485.15.....	.....0	..(30,701,082)	.....0	.....(2,581,991)	.....	..(2,581,991)	..28,119,091	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	07/14/2020	07/14/2021	3,905	13,697,490	3507.68.....	.....0	.....(147,453)	.....0	.....(1,488,848)	.....	..(1,488,848)	..(1,341,395)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0ZM	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020	12/21/2021	64,000	259,530,880	4055.17.....	.....0	(308,609,280)	.....0	.....(8,200,954)	.....	..(8,200,954)	300,408,326	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCSS0GX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2020	01/14/2021	3,119	10,535,046	3377.7.....	.....0	.....(448,699)	.....0	.....(1,183,204)	.....	..(1,183,204)	.....(734,505)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	03/13/2020	03/12/2021	2,049	5,772,074	2817.02.....	.....0	.....(287,593)	.....0	.....(1,932,253)	.....	..(1,932,253)	..(1,644,660)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SSGS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/21/2020	10/21/2021	7,050	24,709,968	3504.96.....	.....0	..(34,959,329)	.....0	.....(3,018,188)	.....	..(3,018,188)	..31,941,141	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0QP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	02/07/2020	02/05/2021	3,420	11,650,504	3406.58.....	.....0	.....(524,662)	.....0	.....(1,258,051)	.....	..(1,258,051)	.....(733,389)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SRBS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/21/2020	01/21/2021	8,116	27,954,101	3444.32.....	.....0	.....(1,043,718)	.....0	.....(2,595,677)	.....	..(2,595,677)	..(1,551,960)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0ZQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020	12/21/2021	5,504	21,613,988	3926.96.....	.....0	..(26,825,065)	.....0	.....(1,032,617)	.....	..(1,032,617)	..25,792,448	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0KS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	12/07/2020	12/07/2021	2,268	8,720,868	3845.18.....	.....0	..(11,144,158)	.....0	.....(515,480)	.....	.....(515,480)	..10,628,678	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0QX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	07/07/2020	07/07/2021	8,227	26,691,679	3244.4.....	.....0	.....(1,161,488)	.....0	.....(4,844,068)	.....	..(4,844,068)	..(3,682,580)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0VX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/21/2020	08/20/2021	24,228	84,791,943	3499.75.....	.....0	(119,674,933)	.....0	.....(9,815,994)	.....	..(9,815,994)	109,858,939	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0SP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	04/14/2020	04/14/2021	9,320	27,005,352	2897.57.....	.....0	.....(1,584,400)	.....0	.....(8,112,713)	.....	..(8,112,713)	..(6,528,313)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0JT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	09/28/2020	09/28/2021	6,060	20,657,995	3408.91.....	.....0	..(30,093,051)	.....0	.....(2,969,203)	.....	..(2,969,203)	..27,123,848	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0KI	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	11/20/2020	11/19/2021	7,516	27,789,283	3697.35.....	.....0	..(36,986,687)	.....0	.....(2,317,985)	.....	..(2,317,985)	..34,668,702	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0VK	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020	08/13/2021	3,309	12,245,583	3700.69.....	.....0	.....(121,407)	.....0	.....(859,202)	.....	.....(859,202)	.....(737,794)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0KD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	11/13/2020	11/12/2021	5,947	21,885,912	3680.16.....	.....0	..(29,407,915)	.....0	.....(1,882,635)	.....	..(1,882,635)	..27,525,280	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0VG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	07/28/2020	07/28/2021	4,442	14,483,585	3260.6.....	.....0	.....(771,176)	.....0	.....(2,592,676)	.....	..(2,592,676)	..(1,821,500)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0JP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGNF3BB653...	09/21/2020	09/21/2021	21,203	73,171,977	3451.02.....	.....0	(104,022,554)	.....0	.....(9,658,639)	.....	..(9,658,639)	..94,363,916	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0UF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	06/12/2020	06/14/2021	12,209	38,256,413	3133.46.....0(1,787,153)0(8,240,527)(8,240,527)	..(6,453,374)0000	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SBCS0ZE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	11/20/2020	11/19/2021	5,843	21,493,476	3678.5.....	0	(28,807,568)	0	(1,874,163)		(1,874,163)	26,933,405	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	09/21/2020	09/21/2021	4,653	15,514,079	3334.21.....	0	(23,118,756)	0	(2,535,812)		(2,535,812)	20,582,944	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	08/28/2020	08/27/2021	8,459	30,475,493	3602.73.....	0	(41,821,973)	0	(2,827,557)		(2,827,557)	38,994,415	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	11/27/2020	11/26/2021	7,779	28,642,356	3682.01.....	0	(38,685,589)	0	(2,500,868)		(2,500,868)	36,184,721	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231...	11/06/2020	11/05/2021	6,777	24,494,585	3614.37.....	0	(33,478,312)	0	(2,427,946)		(2,427,946)	31,050,366	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/21/2020	07/21/2021	6,821	22,800,147	3342.64.....	0	(1,015,374)	0	(3,503,614)		(3,503,614)	(2,488,240)	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	22,449	69,619,737	3101.24.....	0	(2,550,431)	0	(15,591,934)		(15,591,934)	(13,041,503)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/14/2020	01/14/2021	317	1,116,005	3520.52.....	0	(25,100)	0	(76,632)		(76,632)	(51,532)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0RT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	03/20/2020	03/19/2021	30,909	73,950,092	2392.51.....	0	(4,550,423)	0	(42,064,113)		(42,064,113)	(37,513,690)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	09/14/2020	09/14/2021	7,339	25,383,032	3458.65.....	0	(36,369,736)	0	(3,280,088)		(3,280,088)	33,089,648	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SRBS0IB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11.....	01/21/2020	01/21/2021	10,769	36,916,670	3428.05.....	0	(1,481,491)	0	(3,610,053)		(3,610,053)	(2,128,562)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/06/2020	11/05/2021	5,816	20,692,572	3557.87.....	0	(28,910,580)	0	(2,309,316)		(2,309,316)	26,601,264	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	07/21/2020	07/21/2021	23,948	80,361,585	3355.67.....	0	(3,405,885)	0	(12,049,040)		(12,049,040)	(8,643,156)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	05/21/2020	05/21/2021	14,170	43,221,759	3050.23.....	0	(1,994,144)	0	(10,485,452)		(10,485,452)	(8,491,308)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/14/2020	01/14/2021	2,945	10,602,884	3600.3.....	0	(154,878)	0	(497,955)		(497,955)	(343,077)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	10/21/2020	10/21/2021	6,684	23,528,148	3520.07.....	0	(33,087,738)	0	(2,789,259)		(2,789,259)	30,298,479	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0ET	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	05/14/2020	05/14/2021	12,034	34,968,879	2905.84.....	0	(2,026,114)	0	(10,471,921)		(10,471,921)	(8,445,807)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0QV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	07/07/2020	07/07/2021	1,689	5,546,186	3283.71.....	0	(201,802)	0	(939,064)		(939,064)	(737,262)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0JB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653.....	09/04/2020	09/07/2021	5,920	20,896,238	3529.77.....	0	(29,245,155)	0	(2,317,551)		(2,317,551)	26,927,605	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	04/14/2020	04/14/2021	8,526	24,969,244	2928.6.....	0	(1,308,229)	0	(7,170,323)		(7,170,323)	(5,862,094)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS1AA	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	12/21/2020	12/21/2021	11,669	44,500,082	3813.53.....	0	(57,531,787)	0	(2,943,147)		(2,943,147)	54,588,641	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMLS0RH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8VD9IULB80....	08/07/2020	08/06/2021	6,708	23,170,505	3454.16.....	0	(934,693)	0	(2,905,244)		(2,905,244)	(1,970,551)	0	0	0	0		0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS0RR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80....	08/21/2020	08/20/2021	.....6,487	.....22,500,160	3468.5.....	.....0	..(32,152,945)	.....0	.....(2,780,126)	.....	..(2,780,126)	..29,372,819	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0GH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	06/19/2020	06/21/2021	.....2,266	.....7,345,873	3241.78.....	.....0	.....(266,550)	.....0	.....(1,325,330)	.....	..(1,325,330)	..(1,058,780)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0JR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	09/28/2020	09/28/2021	.....4,803	.....16,566,171	3449.13.....	.....0	..(23,744,735)	.....0	.....(2,208,262)	.....	..(2,208,262)	..21,536,473	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	02/14/2020	02/12/2021	.....3,626	.....12,511,404	3450.47.....	.....0	.....(574,568)	.....0	.....(1,207,332)	.....	..(1,207,332)	.....(632,764)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCTS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231....	08/21/2020	08/20/2021	.....8,582	.....30,419,757	3544.6.....	.....0	..(42,184,049)	.....0	.....(3,194,748)	.....	..(3,194,748)	..38,989,301	.....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	.....58,793	.....176,577,132	3003.37.....	.....0	.....(3,635,236)	.....0	.....(45,444,643)	.....	..(45,444,643)	..(41,809,407)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0YV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/28/2020	10/28/2021	.....6,221	.....20,591,261	3309.96.....	.....0	..(30,958,495)	.....0	.....(3,589,451)	.....	..(3,589,451)	..27,369,044	.....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	.....20,102	.....71,827,059	3573.13.....	.....0	..(98,522,716)	.....0	.....(7,071,988)	.....	..(7,071,988)	..91,450,728	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0VE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/28/2020	07/28/2021	.....6,882	.....22,501,456	3269.61.....	.....0	.....(1,159,342)	.....0	.....(3,965,677)	.....	..(3,965,677)	..(2,806,335)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0SB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80....	11/06/2020	11/05/2021	.....6,402	.....22,903,283	3577.52.....	.....0	..(31,753,856)	.....0	.....(2,455,512)	.....	..(2,455,512)	..29,298,344	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	06/19/2020	06/21/2021	.....6,809	.....21,792,749	3200.58.....	.....0	.....(951,762)	.....0	.....(4,220,627)	.....	..(4,220,627)	..(3,268,865)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SUBS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020	12/21/2021	.....21,980	.....83,650,825	3805.77.....	.....0	..(108,462,508)	.....0	.....(5,643,864)	.....	..(5,643,864)	102,818,644	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0IG	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	07/21/2020	07/21/2021	.....3,042	.....10,067,256	3309.42.....	.....0	.....(509,900)	.....0	.....(1,644,792)	.....	..(1,644,792)	..(1,134,892)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0KU	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	12/14/2020	12/14/2021	.....1,376	.....5,218,205	3792.3.....	.....0	.....(6,766,164)	.....0	.....(359,877)	.....	.....(359,877)	..6,406,286	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0SX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80....	12/07/2020	12/07/2021	.....3,646	.....13,645,301	3742.54.....	.....0	..(18,116,938)	.....0	.....(1,050,463)	.....	..(1,050,463)	..17,066,474	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0HW	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	07/21/2020	07/21/2021	.....20,763	.....70,208,008	3381.4.....	.....0	.....(2,655,172)	.....0	.....(10,018,882)	.....	..(10,018,882)	..(7,363,710)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0YL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/21/2020	10/21/2021	.....7,375	.....26,150,570	3545.84.....	.....0	..(36,406,024)	.....0	.....(2,943,499)	.....	..(2,943,499)	..33,462,525	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SCTS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFHX1UU8231....	12/14/2020	12/14/2021	.....6,671	.....25,064,815	3757.28.....	.....0	..(32,926,722)	.....0	.....(1,883,261)	.....	..(1,883,261)	..31,043,461	.....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	.....11,875	.....28,460,338	2396.66.....	.....0	.....(1,720,806)	.....0	.....(16,112,010)	.....	..(16,112,010)	..(14,391,204)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMLS0ST	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America.. EYKN6V0ZCB8V9IULB80....	11/27/2020	11/26/2021	.....8,384	.....30,995,061	3696.93.....	.....0	..(41,624,129)	.....0	.....(2,613,784)	.....	..(2,613,784)	..39,010,345	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SSGS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	10/14/2020	10/14/2021	.....930	.....3,456,326	3716.48.....	.....0	.....(4,537,089)	.....0	.....(260,129)	.....	.....(260,129)	..4,276,960	.....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	06/21/202152,336177,930,363	3399.77.....0(2,184,505)0(23,766,089)(23,766,089)	..(21,581,584)0000	0001.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/20/2020	03/19/2021	12,155	28,517,818	2346.18.....	0	(2,111,614)	0	(17,098,526)		(17,098,526)	(14,986,912)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/21/2020	09/21/2021	6,791	22,756,301	3350.95.....	0	(33,677,791)	0	(3,612,068)		(3,612,068)	30,065,723	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	06/26/2020	06/28/2021	14,856	45,860,175	3086.98.....	0	(2,285,447)	0	(10,689,967)		(10,689,967)	(8,404,520)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/21/2020	04/21/2021	15,957	45,060,334	2823.86.....	0	(2,408,009)	0	(15,039,362)		(15,039,362)	(12,631,354)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	10/21/2020	10/21/2021	32,172	113,844,804	3538.63.....	0	(158,947,696)	0	(13,003,132)		(13,003,132)	145,944,564	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0TV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/21/2020	05/21/2021	13,104	40,082,253	3058.78.....	0	(1,782,406)	0	(9,596,318)		(9,596,318)	(7,813,912)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	03/27/2020	03/26/2021	1,983	5,239,304	2642.11.....	0	(283,710)	0	(2,211,334)		(2,211,334)	(1,927,624)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	04/28/2020	04/28/2021	12,678	36,853,805	2906.91.....	0	(2,209,244)	0	(10,969,163)		(10,969,163)	(8,759,919)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020	08/20/2021	11,178	39,313,920	3517.08.....	0	(55,103,963)	0	(4,385,473)		(4,385,473)	50,718,491	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/14/2020	02/12/2021	4,921	16,894,925	3433.23.....	0	(826,346)	0	(1,714,914)		(1,714,914)	(888,569)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	06/19/2020	06/21/2021	8,690	27,621,947	3178.59.....	0	(1,322,357)	0	(5,549,629)		(5,549,629)	(4,227,271)	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	19,744	67,643,536	3426.03.....	0	(2,068,381)	0	(8,833,153)		(8,833,153)	(6,764,772)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/21/2020	02/19/2021	45,486	166,623,405	3663.18.....	0	(2,190,870)	0	(7,361,710)		(7,361,710)	(5,170,840)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0WT	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	09/21/2020	09/21/2021	19,403	65,572,244	3379.49.....	0	(95,919,313)	0	(9,891,062)		(9,891,062)	86,028,251	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SUBS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020	12/21/2021	5,756	21,591,216	3751.08.....	0	(28,582,224)	0	(1,664,189)		(1,664,189)	26,918,035	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0YB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	10/21/2020	10/21/2021	8,328	29,727,212	3569.55.....	0	(41,004,574)	0	(3,186,414)		(3,186,414)	37,818,160	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0RV	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	03/20/2020	03/19/2021	17,898	42,730,401	2387.44.....	0	(2,684,342)	0	(24,447,099)		(24,447,099)	(21,762,757)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0UB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	05/21/2020	05/21/2021	7,551	22,858,689	3027.24.....	0	(1,158,399)	0	(5,743,650)		(5,743,650)	(4,585,251)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SMSS0FF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	05/28/2020	05/28/2021	8,165	25,393,313	3110.02.....	0	(1,246,142)	0	(5,627,313)		(5,627,313)	(4,381,171)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCSS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020	01/28/2021	5,186	17,272,647	3330.63.....	0	(865,595)	0	(2,246,117)		(2,246,117)	(1,380,522)	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SCTS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Citigroup..... 5493008GOWFH1UU8231...	08/21/2020	08/20/2021	10,916	38,288,634	3507.57.....	0	(53,867,949)	0	(4,359,301)		(4,359,301)	49,508,648	0	0	0	0		0001.....
S&P 500 OTC Call Option 9SBCS0SZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573.....	04/28/2020	04/28/2021	9,387	27,582,855	2938.41.....	0	(1,468,878)	0	(7,843,961)		(7,843,961)	(6,375,084)	0	0	0	0		0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0IX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020	08/27/2021	6,879	24,520,127	3564.49.....	.....0	..(34,156,367)	.....0	.....(2,485,538)	.....	..(2,485,538)	..31,670,830	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0XD	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/28/2020	09/28/2021	6,055	20,768,832	3430.03.....	.....0	..(29,997,802)	.....0	.....(2,870,359)	.....	..(2,870,359)	..27,127,443	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0RZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	10/14/2020	10/14/2021	3,914	14,975,042	3826.02.....	.....0	..(18,924,151)	.....0	.....(835,234)	.....	.....(835,234)	..18,088,917	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0HJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/14/2020	07/14/2021	3,912	12,688,807	3243.56.....	.....0	.....(671,182)	.....0	.....(2,317,167)	.....	..(2,317,167)	..(1,645,985)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SUBS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	UBS..... 5493001KJTIIGC8Y1R12.....	12/21/2020	12/21/2021	12,200	46,159,920	3783.6.....	.....0	..(60,350,838)	.....0	.....(3,291,491)	.....	..(3,291,491)	..57,059,347	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	07/21/2020	07/21/2021	7,823	26,022,036	3326.35.....	.....0	.....(1,236,112)	.....0	.....(4,121,733)	.....	..(4,121,733)	..(2,885,621)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	5,409	18,833,597	3481.9.....	.....0	.....(765,682)	.....0	.....(1,649,519)	.....	..(1,649,519)	.....(883,837)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0EZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2020	05/21/2021	7,372	22,232,035	3015.74.....	.....0	.....(1,179,002)	.....0	.....(5,684,081)	.....	..(5,684,081)	..(4,505,079)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0WN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	09/21/2020	09/21/2021	6,664	22,623,680	3394.91.....	.....0	..(32,888,373)	.....0	.....(3,318,239)	.....	..(3,318,239)	..29,570,133	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	25,340	87,750,393	3462.92.....	.....0	.....(3,258,863)	.....0	.....(8,289,997)	.....	..(8,289,997)	..(5,031,133)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/28/2020	08/27/2021	1,462	5,326,680	3643.42.....	.....0	.....(7,195,686)	.....0	.....(447,064)	.....	.....(447,064)	..6,748,622	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0XX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/14/2020	10/14/2021	4,895	17,343,426	3543.09.....	.....0	..(24,316,549)	.....0	.....(1,948,544)	.....	..(1,948,544)	..22,368,005	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0YY	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	11/20/2020	11/19/2021	49,685	193,990,114	3904.4.....	.....0	(240,117,668)	.....0	.....(9,216,396)	.....	..(9,216,396)	230,901,272	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0GN	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020	06/21/2021	8,501	27,297,731	3211.12.....	.....0	.....(1,143,470)	.....0	.....(5,193,164)	.....	..(5,193,164)	..(4,049,695)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0XZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	10/21/2020	10/21/2021	24,314	87,859,125	3613.52.....	.....0	(119,174,342)	.....0	.....(8,563,887)	.....	..(8,563,887)	110,610,455	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0ZS	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	12/21/2020	12/21/2021	20,711	80,489,574	3886.32.....	.....0	(101,337,266)	.....0	.....(4,340,364)	.....	..(4,340,364)	..96,996,902	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0GX	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/26/2020	06/28/2021	1,822	5,691,363	3123.69.....	.....0	.....(242,472)	.....0	.....(1,253,473)	.....	..(1,253,473)	..(1,011,001)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0PH	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	01/14/2020	01/14/2021	1,648	5,622,729	3411.85.....	.....0	.....(207,434)	.....0	.....(570,169)	.....	.....(570,169)	.....(362,735)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0JJ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	09/21/2020	09/21/2021	45,077	162,320,474	3600.96.....	.....0	(218,117,235)	.....0	.....(15,661,469)	.....	(15,661,469)	202,455,766	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0VZ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/28/2020	08/27/2021	3,583	12,728,822	3552.56.....	.....0	..(17,815,213)	.....0	.....(1,325,175)	.....	..(1,325,175)	..16,490,039	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SMSS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/13/2020	03/12/2021	7,361	20,287,063	2756.02.....	.....0	.....(1,270,646)	.....0	.....(7,381,224)	.....	..(7,381,224)	..(6,110,578)	.....0	.....0	.....0	.....0	.....	0001.....
S&P 500 OTC Call Option 9SBCS0VQ	Fixed Annuity Hedge.....	N/A.....	Equity/ Index	Barclays Bank PLC G5GSEF7VJP517OUK5573....	08/14/2020	08/13/2021	6,893	23,958,138	3475.72.....0(962,676)0(2,894,623)(2,894,623)	..(1,931,947)0000	0001.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	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 9SUBS0AB	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/06/2020	11/05/2021	3,047	11,111,373	3646.66	0	(15,001,905)	0	(1,024,016)		(1,024,016)	13,977,889	0	0	0	0		0001			
S&P 500 OTC Call Option 9SMSS0II	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	08/14/2020	08/13/2021	6,178	21,437,598	3469.99	0	(884,690)	0	(2,621,134)		(2,621,134)	(1,736,445)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SMLS0RN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	08/07/2020	08/06/2021	3,999	13,592,081	3398.87	0	(683,189)	0	(1,902,947)		(1,902,947)	(1,219,758)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SMSS0EP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020	05/14/2021	14,486	42,569,284	2938.65	0	(2,174,491)	0	(12,163,752)		(12,163,752)	(9,989,261)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SBCS0ZY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/21/2020	12/21/2021	12,527	47,989,559	3830.89	0	(61,645,367)	0	(3,031,603)		(3,031,603)	58,613,764	0	0	0	0		0001			
S&P 500 OTC Call Option 9SMSS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020	02/26/2021	5,786	17,438,425	3013.9	0	(946,955)	0	(4,335,049)		(4,335,049)	(3,388,094)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SUBS0AF	Fixed Annuity Hedge	N/A	Equity/Index	UBS..... 5493001KJTIIGC8Y1R12.....	11/13/2020	11/12/2021	6,559	25,807,697	3934.7	0	(31,715,651)	0	(1,094,905)		(1,094,905)	30,620,746	0	0	0	0		0001			
S&P 500 OTC Call Option 9SBCS0SN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020	04/14/2021	8,356	24,366,681	2916.07	0	(1,337,545)	0	(7,126,634)		(7,126,634)	(5,789,089)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SMLS0QF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80...	01/14/2020	01/14/2021	3,466	11,566,007	3336.99	0	(578,267)	0	(1,453,511)		(1,453,511)	(875,244)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SMSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	3,021	10,502,476	3476.49	0	(436,323)	0	(935,752)		(935,752)	(499,429)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SMSS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020	04/21/2021	8,300	23,115,500	2785	0	(1,427,414)	0	(8,132,169)		(8,132,169)	(6,704,755)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SCTS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Citigroup..... 5493008GOWFH1U08231...	09/14/2020	09/14/2021	7,077	24,663,699	3485.05	0	(34,973,119)	0	(3,023,998)		(3,023,998)	31,949,120	0	0	0	0		0001			
S&P 500 OTC Call Option 9SSGS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	02/21/2020	02/19/2021	5,364	18,202,680	3393.49	0	(890,156)	0	(2,087,231)		(2,087,231)	(1,197,076)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SBCS0WR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/21/2020	09/21/2021	6,762	22,869,895	3382.12	0	(33,418,413)	0	(3,433,373)		(3,433,373)	29,985,039	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	3,888	12,172,939	3130.9	0	(207,541)	0	(2,588,337)		(2,588,337)	(2,380,796)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SCSS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868...	01/28/2020	01/28/2021	305	1,045,220	3426.95	0	(35,218)	0	(104,361)		(104,361)	(69,142)	0	0	0	0		0001			
S&P 500 OTC Call Option 9SBCS0RN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/20/2020	03/19/2021	27,314	66,217,603	2424.31	0	(3,561,472)	0	(36,313,588)		(36,313,588)	(32,752,115)	0	0	0	0		0001			
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants.....										0	#####	0	(2,124,629,561)	XXX#####	0	0	0	0	0	0	0	XXX	XXX		
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	#####	0	(2,124,629,561)	XXX#####	0	0	0	0	0	0	0	0	XXX	XXX	
Total Written Options										0	#####	0	(2,124,629,561)	XXX#####	0	0	0	0	0	0	0	0	XXX	XXX	
0929999999. Total-Written Options-Call Options and Warrants.....										0	#####	0	(2,124,629,561)	XXX#####	0	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total-Written Options.....										0	#####	0	(2,124,629,561)	XXX#####	0	0	0	0	0	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																									
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	01/15/2025	0	2,700,000	0.23688	0	0	22,715	0		0	0	0	0	0	27,140		98.11			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap-P SLYBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	01/15/2025	.....0	...(2,700,000)	-2.025.....	.....0	.....210,387	.....(54,675)	.....343,066		.....(207,931)	.....0	.....0	.....0	.....0	.....0		98.11.....
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	07/10/2024	.....0	....4,850,000	0.275.....	.....0	.....0	.....41,460	.....0		.....0	.....0	.....0	.....0	.....0	.....45,547		96.79.....
CITIGROUP COMMERCIAL MORT Fixed Rate Interest Rate Swap-P SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	07/10/2024	.....0	...(4,850,000)	-1.9205.....	.....0	.....326,086	.....(93,144)	.....531,730		.....(322,280)	.....0	.....0	.....0	.....0	.....0		96.79.....
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SL32217D	210676.....	B.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2014	11/10/2024	.....0	....9,250,000	0.20588.....	.....0	.....0	.....70,688	.....0		.....0	.....0	.....0	.....0	.....0	.....90,880		107.74.....
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SL32217D	210676.....	B.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2014	11/10/2024	.....0	...(9,250,000)	-2.5225.....	.....0	.....827,867	.....(230,739)	.....1,349,956		.....(818,204)	.....0	.....0	.....0	.....0	.....0		107.74.....
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	11/10/2024	.....0	....9,400,000	0.20588.....	.....0	.....0	.....66,808	.....0		.....0	.....0	.....0	.....0	.....0	.....92,354		98.56.....
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	11/10/2024	.....0	...(9,400,000)	-1.9425.....	.....0	.....620,759	.....(180,566)	.....1,012,238		.....(613,514)	.....0	.....0	.....0	.....0	.....0		98.56.....
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	03/10/2024	.....0	....5,850,000	0.23.....	.....0	.....0	.....41,196	.....0		.....0	.....0	.....0	.....0	.....0	.....52,279		97.48.....
COMM MORTGAGE TRUST Fixed Rate Interest Rate Swap-P SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	03/10/2024	.....0	...(5,850,000)	-1.8985.....	.....0	.....345,851	.....(111,062)	.....563,960		.....(341,814)	.....0	.....0	.....0	.....0	.....0		97.48.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/13/2015	05/20/2025	.....0	....4,250,000	0.22375.....	.....0	.....0	.....33,465	.....0		.....0	.....0	.....0	.....0	.....0	.....44,518		93.42.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOW96	QUALCOMM Inc 747525AF0.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/13/2015	05/20/2025	.....0	...(4,250,000)	-2.008.....	.....0	.....317,368	.....(85,340)	.....517,515		.....(313,664)	.....0	.....0	.....0	.....0	.....0		93.42.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB9F	Flowserve Corp 34354PAD7.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015	11/15/2023	.....0	....8,750,000	0.221.....	.....0	.....0	.....67,008	.....0		.....0	.....0	.....0	.....0	.....0	.....74,182		93.11.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB9F	Flowserve Corp 34354PAD7.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015	11/15/2023	.....0	...(8,750,000)	-1.972.....	.....0	.....463,943	.....(173,988)	.....756,526		.....(458,528)	.....0	.....0	.....0	.....0	.....0		93.11.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015	12/01/2022	.....0	....2,429,300	0.22538.....	.....0	.....0	.....19,721	.....0		.....0	.....0	.....0	.....0	.....0	.....16,828		90.1.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015	12/01/20220	...(2,429,300)	-1.88.....082,984(45,290)135,317	(82,015)00000		90.1.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	01/01/2027	.....0	....10,000,000	0.25038.....	.....0	.....0	.....85,915	.....0		.....0	.....0	.....0	.....0	.....0	.....122,503	.....	101.14.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9H9	Tosco Corp 891490AR5.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	01/01/2027	.....0	..(10,000,000)	-2.229.....	.....0	....1,013,171	.....(222,900)	.....1,652,121		..(1,001,345)	.....0	.....0	.....0	.....0	.....0	.....	101.14.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015	05/01/2025	.....0	....10,500,000	0.23688.....	.....0	.....0	.....80,370	.....0		.....0	.....0	.....0	.....0	.....0	.....109,322	.....	92.48.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015	05/01/2025	.....0	..(10,500,000)	-2.029.....	.....0	....796,831	.....(213,045)	.....1,299,347		....(787,530)	.....0	.....0	.....0	.....0	.....0	.....	92.48.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9IC	McDonalds Corp 580135BY6....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	01/08/2028	.....0	....10,000,000	0.20913.....	.....0	.....0	.....84,196	.....0		.....0	.....0	.....0	.....0	.....0	.....132,497	.....	103.86.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9IC	McDonalds Corp 580135BY6....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	01/08/2028	.....0	..(10,000,000)	-2.289.....	.....0	....1,250,418	.....(228,900)	.....2,038,987		..(1,235,823)	.....0	.....0	.....0	.....0	.....0	.....	103.86.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/12/2015	04/15/2026	.....0	....5,300,000	0.23688.....	.....0	.....0	.....44,590	.....0		.....0	.....0	.....0	.....0	.....0	.....60,960	.....	97.39.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/12/2015	04/15/2026	.....0	..(5,300,000)	-2.231.....	.....0	....521,332	.....(118,243)	.....850,107		....(515,247)	.....0	.....0	.....0	.....0	.....0	.....	97.39.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/07/2016	12/15/2023	.....0	....4,500,000	0.2165.....	.....0	.....0	.....30,674	.....0		.....0	.....0	.....0	.....0	.....0	.....38,700	.....	93.76.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENSN OBLG 672319CE8	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/07/2016	12/15/2023	.....0	..(4,500,000)	-1.926.....	.....0	....231,733	.....(85,948)	.....377,874		....(229,028)	.....0	.....0	.....0	.....0	.....0	.....	93.76.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DR4....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	06/30/2028	.....0	....8,000,000	0.25038.....	.....0	.....0	.....77,978	.....0		.....0	.....0	.....0	.....0	.....0	.....109,545	.....	99.66.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DR4....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	06/30/2028	.....0	..(8,000,000)	-2.309.....	.....0	....958,966	.....(184,720)	.....1,563,732		....(947,773)	.....0	.....0	.....0	.....0	.....0	.....	99.66.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015	02/14/2026	.....0	....3,600,000	0.221.....	.....0	.....0	.....27,445	.....0		.....0	.....0	.....0	.....0	.....0	.....40,738	.....	99.63.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015	02/14/2026	.....0	..(3,600,000)	-2.244.....	.....0	....364,418	.....(80,784)	.....594,237		....(360,165)	.....0	.....0	.....0	.....0	.....0	.....	99.63.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2015	12/15/2023	.....0	....9,000,000	0.2165.....	.....0	.....0	.....61,349	.....0		.....0	.....0	.....0	.....0	.....0	.....77,399	.....	95.66.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDPG	Kohls Corp 500255AT1.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2015	12/15/2023	.....0	..(9,000,000)	-2.098.....	.....0	....510,622	.....(187,247)	.....832,643		....(504,662)	.....0	.....0	.....0	.....0	.....0	.....	95.66.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	11/18/2015	12/01/2025	.....0	....8,500,000	0.22538.....	.....0	.....0	.....69,004	.....0		.....0	.....0	.....0	.....0	.....0	.....94,264	.....	94.82.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	11/18/2015	12/01/2025	.....0	..(8,500,000)	-2.142.....	.....0	....740,696	.....(180,553)	.....1,207,812		....(732,051)	.....0	.....0	.....0	.....0	.....0	.....	94.82.....

E18.58

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015	08/01/2025	.....0	....7,500,000	0.20913.....	.....0	.....0	.....57,888	.....0		.....0	.....0	.....0	.....0	.....0	.....80,307	.....	94.95.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015	08/01/2025	.....0	....(7,500,000)	-2.07.....	.....0	.....645,064	.....(156,544)	.....1,051,870		.....(637,535)	.....0	.....0	.....0	.....0	.....0	.....	94.95.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN6G4	Yamana Gold Inc 98462YAB6...	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/06/2015	07/15/2024	.....0	....2,300,000	0.20913.....	.....0	.....0	.....19,212	.....0		.....0	.....0	.....0	.....0	.....0	.....21,642	.....	91.08.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN6G4	Yamana Gold Inc 98462YAB6...	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/06/2015	07/15/2024	.....0	....(2,300,000)	-2.26.....	.....0	.....185,929	.....(51,980)	.....303,184		.....(183,759)	.....0	.....0	.....0	.....0	.....0	.....	91.08.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/10/2015	09/01/2023	.....0	....850,000	0.22538.....	.....0	.....0	.....6,900	.....0		.....0	.....0	.....0	.....0	.....0	.....6,944	.....	92.37.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY6T	OAKLAND CA REDEV SUCCESSOR AGY 67232TAU9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/10/2015	09/01/2023	.....0	....(850,000)	-2.176.....	.....0	.....51,161	.....(18,342)	.....83,426		.....(50,564)	.....0	.....0	.....0	.....0	.....0	.....	92.37.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015	09/28/2025	.....0	....8,750,000	0.251.....	.....0	.....0	.....82,838	.....0		.....0	.....0	.....0	.....0	.....0	.....95,295	.....	96.99.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMP	AP MOELLER-MAERSK A/S 00203QAD9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/08/2015	09/28/2025	.....0	....(8,750,000)	-2.08.....	.....0	.....748,421	.....(180,483)	.....1,220,408		.....(739,685)	.....0	.....0	.....0	.....0	.....0	.....	96.99.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBGTYR	210692.....	B.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	04/23/2015	06/30/2027	.....0	....10,000,000	0.22038.....	.....0	.....0	.....97,464	.....0		.....0	.....0	.....0	.....0	.....0	.....127,475	.....	110.8.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBGTYR	210692.....	B.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	04/23/2015	06/30/2027	.....0	....(10,000,000)	-2.1805.....	.....0	.....1,028,412	.....(218,050)	.....1,676,973		.....(1,016,408)	.....0	.....0	.....0	.....0	.....0	.....	110.8.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBD74H	INGRAM MICRO INC 457153AG9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	12/15/2024	.....0	....4,375,000	0.2165.....	.....0	.....0	.....29,822	.....0		.....0	.....0	.....0	.....0	.....0	.....43,522	.....	97.13.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBD74H	INGRAM MICRO INC 457153AG9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	12/15/2024	.....0	....(4,375,000)	-1.9475.....	.....0	.....287,471	.....(84,493)	.....468,763		.....(284,116)	.....0	.....0	.....0	.....0	.....0	.....	97.13.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBS3J3	International Paper Co 460146CL5	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/17/2016	01/15/2026	.....0	....8,250,000	0.23688.....	.....0	.....0	.....69,408	.....0		.....0	.....0	.....0	.....0	.....0	.....92,621	.....	92.57.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBS3J3	International Paper Co 460146CL5	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/17/2016	01/15/2026	.....0	....(8,250,000)	-1.6735.....	.....0	.....580,796	.....(138,064)	.....947,072		.....(574,017)	.....0	.....0	.....0	.....0	.....0	.....	92.57.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/10/2015	09/01/2025	.....0	....550,000	0.22538.....	.....0	.....0	.....4,465	.....0		.....0	.....0	.....0	.....0	.....0	.....5,942	.....	94.07.....

E18.59

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/10/2015	09/01/2025	.....0	.....(550,000)	-2.337.....	.....0	.....54,479	.....(12,746)	.....88,836	.....	.....(53,843)	.....0	.....0	.....0	.....0	.....0	.....	94.07.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015	08/05/2022	.....0	.....14,000,000	0.22475.....	.....0	.....0	.....101,242	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....88,467	.....	93.85.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015	08/05/2022	.....0	.....(14,000,000)	-1.8175.....	.....0	.....467,042	.....(254,450)	.....761,580	.....	.....(461,591)	.....0	.....0	.....0	.....0	.....0	.....	93.85.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015	03/15/2023	.....0	.....4,750,000	0.2165.....	.....0	.....0	.....32,379	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....35,294	.....	91.49.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCB1	Mattel Inc 577081AY8.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/05/2015	03/15/2023	.....0	.....(4,750,000)	-1.91.....	.....0	.....208,224	.....(89,969)	.....339,540	.....	.....(205,794)	.....0	.....0	.....0	.....0	.....0	.....	91.49.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/22/2015	07/15/2025	.....0	.....8,250,000	0.20913.....	.....0	.....0	.....68,912	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....87,909	.....	95.04.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBLEFM	National Fuel Gas Co 636180BM2	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	06/22/2015	07/15/2025	.....0	.....(8,250,000)	-2.48.....	.....0	.....883,179	.....(204,600)	.....1,440,151	.....	.....(872,871)	.....0	.....0	.....0	.....0	.....0	.....	95.04.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/03/2015	08/15/2025	.....0	.....6,000,000	0.221.....	.....0	.....0	.....45,948	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....64,517	.....	95.52.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/03/2015	08/15/2025	.....0	.....(6,000,000)	-2.255.....	.....0	.....570,431	.....(136,428)	.....930,170	.....	.....(563,773)	.....0	.....0	.....0	.....0	.....0	.....	95.52.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015	09/01/2024	.....0	.....850,000	0.22538.....	.....0	.....0	.....6,900	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....8,141	.....	93.75.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015	09/01/2024	.....0	.....(850,000)	-2.265.....	.....0	.....68,496	.....(19,092)	.....111,693	.....	.....(67,697)	.....0	.....0	.....0	.....0	.....0	.....	93.75.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/04/2015	06/01/2023	.....0	.....2,500,000	0.22538.....	.....0	.....0	.....20,295	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....19,443	.....	91.31.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN101	CF INDUSTRIES INC 12527GAC7	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/04/2015	06/01/2023	.....0	.....(2,500,000)	-2.103.....	.....0	.....120,108	.....(52,137)	.....195,853	.....	.....(118,706)	.....0	.....0	.....0	.....0	.....0	.....	91.31.....
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	10/30/2024	.....0	.....4,500,000	0.23688.....	.....0	.....0	.....35,644	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....44,053	.....	99.54.....
KEYSIGHT TECHNOLOGIES Fixed Rate Interest Rate Swap-P SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	10/30/2024	.....0	.....(4,500,000)	-2.01.....	.....0	.....309,964	.....(90,450)	.....505,441	.....	.....(306,346)	.....0	.....0	.....0	.....0	.....0	.....	99.54.....

E18.60

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AE0...	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/08/2015	11/01/2024	.....0	....4,500,000	0.21438.....	.....0	.....0	.....34,242	.....0		.....0	.....0	.....0	.....0	.....0	.....44,068	.....	96.96.....
KLA-Tencor Corp Fixed Rate Interest Rate Swap-P SLU8Q3W0	KLA-Tencor Corp 482480AE0...	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/08/2015	11/01/2024	.....0	....(4,500,000)	-2.128.....	.....0	.....330,801	.....(95,760)	.....539,419		.....(326,940)	.....0	.....0	.....0	.....0	.....0	.....0	96.96.....
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	12/11/2014	05/28/2024	.....0	....4,500,000	0.25613.....	.....0	.....0	.....37,142	.....0		.....0	.....0	.....0	.....0	.....0	.....41,556	.....	107.63.....
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	12/11/2014	05/28/2024	.....0	....(4,500,000)	-2.273.....	.....0	.....319,385	.....(102,853)	.....520,803		.....(315,657)	.....0	.....0	.....0	.....0	.....0	.....0	107.63.....
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	11/15/2024	.....0	....3,750,000	0.221.....	.....0	.....0	.....28,718	.....0		.....0	.....0	.....0	.....0	.....0	.....36,909	.....	93.23.....
MORGAN STANLEY BAML TRUST Fixed Rate Interest Rate Swap-P SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	11/15/2024	.....0	....(3,750,000)	-1.9425.....	.....0	.....246,826	.....(73,451)	.....402,485		.....(243,945)	.....0	.....0	.....0	.....0	.....0	.....0	93.23.....
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2WW	Oceaneering Intl Inc 675232AA0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	12/11/2014	11/15/2024	.....0	....4,400,000	0.221.....	.....0	.....0	.....33,695	.....0		.....0	.....0	.....0	.....0	.....0	.....43,307	.....	97.35.....
Oceaneering Intl Inc Fixed Rate Interest Rate Swap-P SLU8P2WW	Oceaneering Intl Inc 675232AA0	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	12/11/2014	11/15/2024	.....0	....(4,400,000)	-2.31.....	.....0	.....354,879	.....(102,487)	.....578,682		.....(350,737)	.....0	.....0	.....0	.....0	.....0	.....0	97.35.....
Pitney Bowes Inc Variable Rate Interest Rate Swap-R SLYBBWRV	Pitney Bowes Inc 724479AJ9...	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	03/15/2024	.....0	....5,500,000	0.2165.....	.....0	.....0	.....37,491	.....0		.....0	.....0	.....0	.....0	.....0	.....49,258	.....	98.94.....
Pitney Bowes Inc Fixed Rate Interest Rate Swap-P SLYBBWRV	Pitney Bowes Inc 724479AJ9...	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	03/15/2024	.....0	....(5,500,000)	-1.97.....	.....0	.....338,860	.....(107,447)	.....552,560		.....(334,905)	.....0	.....0	.....0	.....0	.....0	.....0	98.94.....
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	02/01/2025	.....0	....4,250,000	0.2555.....	.....0	.....0	.....33,148	.....0		.....0	.....0	.....0	.....0	.....0	.....42,955	.....	94.73.....
SELECT INCOME REIT Fixed Rate Interest Rate Swap-P SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	02/01/2025	.....0	....(4,250,000)	-1.9565.....	.....0	.....316,935	.....(83,844)	.....516,809		.....(313,236)	.....0	.....0	.....0	.....0	.....0	.....0	94.73.....
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	Southwestern Energy Co 845467AL3	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	01/23/2025	.....0	....8,750,000	0.20913.....	.....0	.....0	.....71,446	.....0		.....0	.....0	.....0	.....0	.....0	.....88,196	.....	98.42.....
Southwestern Energy Co Fixed Rate Interest Rate Swap-P SLYBBWPA	Southwestern Energy Co 845467AL3	D.....	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	01/23/2025	.....0	....(8,750,000)	-2.026.....	.....0	.....681,810	.....(177,275)	.....1,111,790		.....(673,852)	.....0	.....0	.....0	.....0	.....0	.....0	98.42.....
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate.....												.....18,382,106	.....(3,048,308)		XXX (18,167,551)	.....0	.....0	.....0	.....0	.....2,397,477	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												.....18,382,106	.....(3,048,308)		XXX (18,167,551)	.....0	.....0	.....0	.....0	.....2,397,477	XXX	XXX

E18.61

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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)
Total - Swaps																						
1359999999	Total-Swaps-Interest Rate.....									.....0	....18,382,106	....(3,048,308)	.....29,974,674	XXX	(18,167,551)	.....0	.....0	.....0	.....0	.....2,397,477	XXX	XXX
1409999999	Total-Swaps.....									.....0	....18,382,106	....(3,048,308)	.....29,974,674	XXX	(18,167,551)	.....0	.....0	.....0	.....0	.....2,397,477	XXX	XXX
Totals																						
1689999999	Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....									.....0	..358,545,848	....(3,048,308)	.....567,122,704	XXX	518,980,479	196,984,288	.....0	.....0	.....0	.....2,397,477	XXX	XXX
1759999999	TOTAL.....									.....0	..358,545,848	....(3,048,308)	.....567,122,704	XXX	518,980,479	196,984,288	.....0	.....0	.....0	.....2,397,477	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 12/31/2020 The change in fair value of the derivative hedging instrument is 100.2% 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.

E18.62

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Barclays Low vol index 9LBCS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/12/2020	07/07/2020	07/07/2020 Closing Sale	993	198,848	200.25	0	556	0	0	0		0	0	0	(556)	0	0	0001.....
Barclays Low vol index 9LBCS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/12/2020	06/05/2020	06/05/2020 Closing Sale	549	108,477	197.59	0	379	410	0	410		0	0	0	31	0	0	0001.....
Barclays Low vol index 9LBCS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/07/2019	02/07/2020	02/07/2020 Closing Sale	5,075	956,688	188.51	23,160	0	92,488	0	92,488		(41,822)	0	0	69,329	0	0	0001.....
Barclays Low vol index 9LBCS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	11/07/2019	11/06/2020	11/06/2020 Closing Sale	7,542	1,497,238	198.52	34,939	0	17,617	0	17,617		(5,132)	0	0	(17,322)	0	0	0001.....
Barclays Low vol index 9LBCS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/12/2020	06/05/2020	06/05/2020 Closing Sale	2,586	517,045	199.94	0	828	0	0	0		0	0	0	(828)	0	0	0001.....
Barclays Low vol index 9LBCS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	10/07/2019	10/07/2020	10/07/2020 Closing Sale	44,787	9,065,785	202.42	177,413	0	0	0	0		2,611	0	0	(177,413)	0	0	0001.....
Barclays Low vol index 9LBCS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/12/2020	08/07/2020	08/07/2020 Closing Sale	1,020	203,959	199.96	0	898	877	0	877		0	0	0	(20)	0	0	0001.....
Barclays Low vol index 9LBCS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/12/2020	04/07/2020	04/07/2020 Closing Sale	738	142,803	193.5	0	620	958	0	958		0	0	0	338	0	0	0001.....
Barclays Low vol index 9LBCS0FB	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	06/18/2020	11/06/2020	11/06/2020 Closing Sale	1,081	225,226	208.35	0	541	0	0	0		0	0	0	(540)	0	0	0001.....
Barclays Low vol index 9LBCS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	10/07/2019	10/07/2020	10/07/2020 Closing Sale	8,086	1,635,151	202.22	32,652	0	0	0	0		351	0	0	(32,652)	0	0	0001.....
Barclays Low vol index 9LBCS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/07/2019	02/07/2020	02/07/2020 Closing Sale	25,400	4,835,652	190.38	95,762	0	415,254	0	415,254		(184,333)	0	0	319,493	0	0	0001.....
Barclays Low vol index 9LBCS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/07/2019	03/06/2020	03/06/2020 Closing Sale	6,345	1,216,717	191.76	27,859	0	40,239	0	40,239		(33,278)	0	0	12,381	0	0	0001.....
Barclays Low vol index 9LBCS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	08/07/2019	08/07/2020	08/07/2020 Closing Sale	31,848	6,368,326	199.96	124,734	0	27,396	0	27,396		(21,906)	0	0	(97,338)	0	0	0001.....
Barclays Low vol index 9LBCS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/12/2020	07/07/2020	07/07/2020 Closing Sale	1,917	388,442	202.63	0	594	0	0	0		0	0	0	(594)	0	0	0001.....
Barclays Low vol index 9LBCS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	06/07/2019	06/05/2020	06/05/2020 Closing Sale	68,703	13,736,478	199.94	248,695	0	0	0	0		(28,070)	0	0	(248,695)	0	0	0001.....
Barclays Low vol index 9LBCS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	03/12/2020	09/04/2020	09/04/2020 Closing Sale	185	37,370	202	0	142	0	0	0		0	0	0	(142)	0	0	0001.....
Barclays Low vol index 9LBCS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	11/07/2019	11/06/2020	11/06/2020 Closing Sale	67,512	13,402,482	198.52	135,355	0	30	0	30		(3,152)	0	0	(135,324)	0	0	0001.....
Barclays Low vol index 9LBCS0CI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	11/07/2019	11/06/2020	11/06/2020 Closing Sale	47,046	9,339,572	198.52	142,159	0	0	0	0		(16,010)	0	0	(142,159)	0	0	0001.....
Barclays Low vol index 9LBCS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	01/07/2020	01/07/2021	08/25/2020 Closing Sale	6,395	1,290,590	201.8123	0	29,938	11,158	0	11,158		0	0	0	(18,780)	0	0	0001.....
Barclays Low vol index 9LBCS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	06/07/2019	06/05/2020	06/05/2020 Closing Sale	7,686	1,514,834	197.09	36,644	0	9,506	0	9,506		(8,380)	0	0	(27,138)	0	0	0001.....
Barclays Low vol index 9LBCS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	11/07/2019	11/06/2020	11/06/2020 Closing Sale	13,673	2,714,364	198.52	54,972	0	11,578	0	11,578		(7,991)	0	0	(43,394)	0	0	0001.....
Barclays Low vol index 9LBCS0FA	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	Barclays Bank PLC	G5GSEF7VJP517OUK5573	06/18/2020	11/06/2020	11/06/2020 Closing Sale	706	144,292	204.38	0	748	0	0	0		0	0	0	(748)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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Barclays Low vol index 9LBCS0FN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2020	08/06/2021	11/06/2020	Closing Sale5,3091,118,928	210.7606.....010,8575,81905,819000(5,038)00	0001.....
Barclays Low vol index 9LBCS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2019	02/07/2020	02/07/2020	Closing Sale	.....13,240	.....2,502,095	188.98.....	.....57,443	.....0	.....235,080	.....0	.....235,080	.....(107,413)	.....0	.....0	.....177,637	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	03/06/2020	Closing Sale	.....30,921	.....5,914,878	191.29.....	.....117,130	.....0	.....210,665	.....0	.....210,665	.....(197,130)	.....0	.....0	.....93,534	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	05/07/2020	05/07/2020	Closing Sale	.....2,944	.....573,609	194.84.....	.....0	.....2,944	.....5,331	.....0	.....5,331	.....0	.....0	.....0	.....2,387	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	06/05/2020	Closing Sale	.....25,668	.....5,071,740	197.59.....	.....116,843	.....0	.....19,161	.....0	.....19,161	.....(23,445)	.....0	.....0	.....(97,682)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	12/07/2020	Closing Sale	.....6,836	.....1,372,250	200.7387.....	.....33,481	.....0	.....16,542	.....0	.....16,542	.....(1,421)	.....0	.....0	.....(16,938)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/05/2019	07/07/2020	07/07/2020	Closing Sale	.....63,182	.....12,803,200	202.64.....	.....233,828	.....0	.....0	.....0	.....0	.....42,114	.....0	.....0	.....(233,828)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	06/05/2020	06/05/2020	Closing Sale	.....67	.....13,205	197.09.....	.....0	.....54	.....83	.....0	.....83	.....0	.....0	.....0	.....29	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	11/06/2020	11/06/2020	Closing Sale	.....64	.....12,801	200.01.....	.....0	.....104	.....149	.....0	.....149	.....0	.....0	.....0	.....45	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale	.....10,543	.....2,141,389	203.11.....	.....39,028	.....0	.....0	.....0	.....0	.....699	.....0	.....0	.....(39,028)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	11/06/2020	11/06/2020	Closing Sale	.....31	.....6,185	199.52.....	.....0	.....54	.....88	.....0	.....88	.....0	.....0	.....0	.....34	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	03/06/2020	Closing Sale	.....11,576	.....2,197,935	189.87.....	.....50,395	.....0	.....95,230	.....0	.....95,230	.....(83,567)	.....0	.....0	.....44,835	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	11/06/2020	Closing Sale	.....5,698	.....1,131,167	198.52.....	.....21,829	.....0	.....2,070	.....0	.....2,070	.....(2,780)	.....0	.....0	.....(19,759)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0EL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	11/06/2020	Closing Sale	.....533	.....105,848	198.5884.....	.....0	.....1,951	.....2,718	.....0	.....2,718	.....0	.....0	.....0	.....767	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2019	05/07/2020	05/07/2020	Closing Sale	.....9,124	.....1,752,538	192.08.....	.....42,360	.....0	.....41,178	.....0	.....41,178	.....(46,121)	.....0	.....0	.....(1,182)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale	.....4,177	.....838,407	200.72.....	.....19,430	.....0	.....2,962	.....0	.....2,962	.....(84)	.....0	.....0	.....(16,468)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/05/2019	07/07/2020	07/07/2020	Closing Sale	.....23,853	.....4,776,563	200.25.....	.....110,849	.....0	.....0	.....0	.....0	.....10,400	.....0	.....0	.....(110,848)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	12/07/2020	Closing Sale	.....41,674	.....8,569,520	205.6323.....	.....127,314	.....0	.....0	.....0	.....0	.....(1,827)	.....0	.....0	.....(127,314)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	12/07/2020	Closing Sale	.....52,196	.....10,941,696	209.6271.....	.....105,947	.....0	.....0	.....0	.....0	.....7,074	.....0	.....0	.....(105,947)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	11/06/2020	11/06/2020	Closing Sale	.....1,754	.....358,483	204.38.....	.....0	.....1,508	.....0	.....0	.....0	.....0	.....0	.....0	.....(1,508)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/01/2019	05/07/2020	05/07/2020	Closing Sale	.....75,740	.....14,757,939	194.85.....	.....276,723	.....0	.....137,150	.....0	.....137,150	.....(277,911)	.....0	.....0	.....(139,573)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/05/2019	04/07/2020	04/07/2020	Closing Sale8,5761,643,076	191.59.....39,823027,476027,476(45,136)00(12,348)00	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Barclays Low vol index 9LBCS0EZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	10/07/2020	Closing Sale	2,123	435,449	205.11	1,422	0	0	0	0		0	0	0	(1,422)	0	0	0001.....
Barclays Low vol index 9LBCS0FC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	12/07/2020	Closing Sale	852	172,726	202.73	1,482	0	360	0	360		0	0	0	(1,123)	0	0	0001.....
Barclays Low vol index 9LBCS0EY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	10/07/2020	Closing Sale	430	86,955	202.22	538	0	0	0	0		0	0	0	(537)	0	0	0001.....
Barclays Low vol index 9LBCS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/05/2019	04/07/2020	Closing Sale	11,551	2,240,663	193.98	42,409	0	9,482	9,482			0	0	0	(32,926)	0	0	0001.....
Barclays Low vol index 9LBCS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	Closing Sale	23,753	4,815,591	202.7361	96,449	0	10,036	10,036			0	0	0	(86,413)	0	0	0001.....
Barclays Low vol index 9LBCS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	Closing Sale	9,935	2,023,113	203.6349	36,987	0	0	0			0	0	0	(36,987)	0	0	0001.....
Barclays Low vol index 9LBCS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2019	08/07/2020	Closing Sale	52,692	10,676,453	202.62	158,202	0	0	0			0	0	0	(158,202)	0	0	0001.....
Barclays Low vol index 9LBCS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	01/07/2020	Closing Sale	3,330	627,805	188.53	12,073	0	39,257	39,257			0	0	0	27,184	0	0	0001.....
Barclays Low vol index 9LBCS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	Closing Sale	7,145	1,452,118	203.2355	27,650	0	0	0			0	0	0	(27,650)	0	0	0001.....
Barclays Low vol index 9LBCS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2019	08/07/2020	Closing Sale	14,667	2,942,934	200.65	53,680	0	2,514	2,514			0	0	0	(51,167)	0	0	0001.....
Barclays Low vol index 9LBCS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/05/2019	04/07/2020	Closing Sale	24,917	4,785,808	192.07	110,495	0	67,954	67,954			0	0	0	(127,905)	0	0	0001.....
Barclays Low vol index 9LBCS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2019	05/07/2020	Closing Sale	37,774	7,273,384	192.55	167,462	0	155,028	155,028			0	0	0	(180,429)	0	0	0001.....
Barclays Low vol index 9LBCS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	09/04/2020	Closing Sale	2,269	460,834	203.1	1,452	0	0	0			0	0	0	(1,452)	0	0	0001.....
Barclays Low vol index 9LBCS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	04/07/2020	Closing Sale	1,047	203,087	193.97	639	0	859	859			0	0	0	221	0	0	0001.....
Barclays Low vol index 9LBCS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	04/07/2020	Closing Sale	139	26,631	191.59	289	0	445	445			0	0	0	156	0	0	0001.....
Barclays Low vol index 9LBCS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	09/04/2020	Closing Sale	793	163,001	205.55	333	0	0	0			0	0	0	(333)	0	0	0001.....
Barclays Low vol index 9LBCS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	Closing Sale	10,951	2,205,750	201.42	47,712	0	0	0			0	0	0	(47,712)	0	0	0001.....
Barclays Low vol index 9LBCS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/06/2019	09/04/2020	Closing Sale	38,369	7,792,360	203.09	148,488	0	0	0			0	0	0	(148,488)	0	0	0001.....
Barclays Low vol index 9LBCS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	08/07/2020	Closing Sale	1,673	338,983	202.62	853	0	0	0			0	0	0	(853)	0	0	0001.....
Barclays Low vol index 9LBCS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	04/07/2020	Closing Sale	970	186,308	192.07	1,668	0	2,645	2,645			0	0	0	977	0	0	0001.....
Barclays Low vol index 9LBCS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/06/2019	12/07/2020	Closing Sale	13,906	2,798,417	201.2381	65,036	0	26,991	26,991			0	0	0	(38,044)	0	0	0001.....
Barclays Low vol index 9LBCS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	05/07/2020	Closing Sale	1,391	267,837	192.55	2,893	0	5,709	5,709			0	0	0	2,816	0	0	0001.....

E19.2

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Barclays Low vol index 9LBCS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	11/06/2020	11/06/2020	Closing Sale	.....702	.....141,453	201.5.....	.....0	.....920	.....594	.....0	.....594	.....0	.....0	.....0	.....(325)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	11/06/2020	Closing Sale	.....2,907	.....577,098	198.52.....	.....14,103	.....0	.....8,233	.....0	.....8,233	.....(2,274)	.....0	.....0	.....(5,870)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2019	08/07/2020	08/07/2020	Closing Sale	.....9,349	.....1,860,171	198.97.....	.....40,274	.....0	.....16,917	.....0	.....16,917	.....(7,964)	.....0	.....0	.....(23,357)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	11/06/2020	Closing Sale	.....1,956	.....383,867	196.2509.....	.....0	.....9,005	.....13,242	.....0	.....13,242	.....0	.....0	.....0	.....4,237	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/06/2019	09/04/2020	09/04/2020	Closing Sale	.....7,970	.....1,609,940	202.....	.....34,271	.....0	.....0	.....0	.....0	.....3,648	.....0	.....0	.....(34,271)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2019	01/07/2020	01/07/2020	Closing Sale	.....26,043	.....4,861,447	186.67.....	.....111,445	.....0	.....355,276	.....0	.....355,276	.....(272,501)	.....0	.....0	.....243,831	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0EU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/05/2020	06/07/2021	11/06/2020	Closing Sale	.....2,128	.....434,497	204.1807.....	.....0	.....6,535	.....5,503	.....0	.....5,503	.....0	.....0	.....0	.....(1,032)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	01/07/2020	01/07/2020	Closing Sale	.....35,359	.....6,649,614	188.06.....	.....131,830	.....0	.....433,229	.....0	.....433,229	.....(340,170)	.....0	.....0	.....301,399	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/06/2019	09/04/2020	09/04/2020	Closing Sale	.....59,414	.....12,212,548	205.55.....	.....180,024	.....0	.....0	.....0	.....0	.....34,526	.....0	.....0	.....(180,024)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale	.....1,903	.....381,038	200.23.....	.....9,271	.....0	.....1,884	.....0	.....1,884	.....(207)	.....0	.....0	.....(7,387)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	03/06/2020	Closing Sale	.....5,172	.....979,577	189.4.....	.....23,587	.....0	.....44,984	.....0	.....44,984	.....(38,084)	.....0	.....0	.....21,397	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	02/07/2020	02/07/2020	Closing Sale	.....8,177	.....1,560,580	190.85.....	.....29,363	.....0	.....129,848	.....0	.....129,848	.....(56,404)	.....0	.....0	.....100,485	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	06/18/2020	Closing Sale	.....1,289	.....263,234	204.216.....	.....0	.....4,802	.....1,353	.....0	.....1,353	.....0	.....0	.....0	.....(3,448)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/05/2019	07/07/2020	07/07/2020	Closing Sale	.....7,550	.....1,508,113	199.75.....	.....36,736	.....0	.....92	.....0	.....92	.....3,297	.....0	.....0	.....(36,644)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	01/07/2020	01/07/2020	Closing Sale	.....3,809	.....709,274	186.21.....	.....17,371	.....0	.....53,726	.....0	.....53,726	.....(40,755)	.....0	.....0	.....36,355	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0CC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale	.....59,358	.....12,174,919	205.11.....	.....180,250	.....0	.....0	.....0	.....0	.....12,424	.....0	.....0	.....(180,250)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/12/2020	11/06/2020	11/06/2020	Closing Sale	.....1,607	.....325,257	202.4.....	.....0	.....1,848	.....0	.....0	.....0	.....0	.....0	.....0	.....(1,848)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	11/06/2020	Closing Sale	.....5,922	.....1,175,635	198.52.....	.....21,821	.....0	.....0	.....0	.....0	.....(2,661)	.....0	.....0	.....(21,821)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/05/2019	04/07/2020	04/07/2020	Closing Sale	.....40,209	.....7,780,442	193.5.....	.....154,870	.....0	.....52,171	.....0	.....52,171	.....(176,121)	.....0	.....0	.....(102,699)	.....0	.....0	0001.....
Barclays Low vol index 9LBCS0CA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale	.....2,226	.....451,255	202.72.....	.....8,566	.....0	.....0	.....0	.....0	.....79	.....0	.....0	.....(8,566)	.....0	.....0	0001.....
Credit Suisse Balanced Trend 5 9CCSS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/13/2019	12/14/2020	12/14/2020	Closing Sale	.....33	.....8,629	261.47.....	.....6,600	.....0	.....95	.....0	.....95	.....6,386	.....0	.....0	.....(6,505)	.....0	.....0	0001.....
Credit Suisse Balanced Trend 5 9CCSS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	06/19/2020	Closing Sale	.....591	.....159,990	270.71.....	.....0	.....3,780	.....225	.....0	.....225	.....0	.....0	.....0	.....(3,555)	.....0	.....0	0001.....

E19.3

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Credit Suisse Balanced Trend 5 9CCSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/13/2019	11/13/2020	11/13/2020	Closing Sale	.....41	.....10,667	260.18.....	.....8,200	.....0	.....138	.....0	.....138	.....	.....7,907	.....0	.....0	.....(8,062)	.....0	.....0	0001.....
Credit Suisse Balanced Trend 5 9CCSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/14/2019	11/13/2020	11/13/2020	Closing Sale	.....19	.....4,930	259.47.....	.....117	.....0	.....64	.....0	.....64	.....	.....(15)	.....0	.....0	.....(53)	.....0	.....0	0001.....
Credit Suisse Balanced Trend 5 9CCSS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/13/2019	12/14/2020	12/14/2020	Closing Sale	.....840	.....219,635	261.47.....	.....5,207	.....0	.....2,419	.....0	.....2,419	.....	.....(247)	.....0	.....0	.....(2,788)	.....0	.....0	0001.....
Credit Suisse Balanced Trend 5 9CCSS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/13/2019	11/13/2020	11/13/2020	Closing Sale	.....36	.....9,366	260.18.....	.....237	.....0	.....121	.....0	.....121	.....	.....(21)	.....0	.....0	.....(116)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/07/2020	10/07/2021	11/06/2020	Closing Sale	.....3,477	.....1,363,297	392.09.....	.....0	.....29,175	.....29,833	.....0	.....29,833	.....	.....0	.....0	.....0	.....658	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/07/2020	08/06/2021	10/07/2020	Closing Sale	.....1,075	.....423,776	394.21.....	.....0	.....9,069	.....6,128	.....0	.....6,128	.....	.....0	.....0	.....0	.....(2,941)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/06/2020	11/05/2021	11/13/2020	Closing Sale	.....5,308	.....2,102,233	396.05.....	.....0	.....44,988	.....35,776	.....0	.....35,776	.....	.....0	.....0	.....0	.....(9,212)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	07/21/2020	07/21/2021	10/07/2020	Closing Sale	.....439	.....172,268	392.41.....	.....0	.....3,687	.....2,788	.....0	.....2,788	.....	.....0	.....0	.....0	.....(899)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/28/2020	08/27/2021	11/13/2020	Closing Sale	.....905	.....355,611	392.94.....	.....0	.....7,610	.....6,905	.....0	.....6,905	.....	.....0	.....0	.....0	.....(705)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/21/2020	08/20/2021	10/07/2020	Closing Sale	.....964	.....376,866	390.94.....	.....0	.....8,065	.....7,056	.....0	.....7,056	.....	.....0	.....0	.....0	.....(1,008)	.....0	.....0	0001.....
Global Balanced Index 9BSGS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/04/2020	09/07/2021	10/07/2020	Closing Sale	.....1,558	.....609,443	391.17.....	.....0	.....13,103	.....11,482	.....0	.....11,482	.....	.....0	.....0	.....0	.....(1,620)	.....0	.....0	0001.....
MSCI Emerging Markets 9MSG0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/21/2019	11/20/2020	11/20/2020	Closing Sale	.....2,939	.....3,070,021	1044.58.....	.....587,800	.....0	.....483,995	.....0	.....483,995	.....	.....247,369	.....0	.....0	.....(103,805)	.....0	.....0	0001.....
MSCI Emerging Markets 9MRBS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES71P3U3RHIGC71XB11	10/21/2019	10/21/2020	10/21/2020	Closing Sale	.....3,092	.....3,180,153	1028.51.....	.....618,400	.....0	.....338,265	.....0	.....338,265	.....	.....236,622	.....0	.....0	.....(280,135)	.....0	.....0	0001.....
MSCI Emerging Markets 9MMLS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	05/21/2020	Closing Sale	.....3,353	.....3,349,546	998.97.....	.....502,950	.....0	.....0	.....0	.....0	.....	.....70,073	.....0	.....0	.....(502,950)	.....0	.....0	0001.....
MSCI Emerging Markets 9MCSS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	04/21/2020	Closing Sale	.....2,627	.....2,870,050	1092.52.....	.....122,183	.....0	.....0	.....0	.....0	.....	.....(19,974)	.....0	.....0	.....(122,183)	.....0	.....0	0001.....
MSCI Emerging Markets 9MCSS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	08/21/2020	Closing Sale	.....3,163	.....3,109,672	983.14.....	.....474,450	.....0	.....343,850	.....0	.....343,850	.....	.....(5,295)	.....0	.....0	.....(130,600)	.....0	.....0	0001.....
MSCI Emerging Markets 9MMLS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	06/21/2019	06/19/2020	06/19/2020	Closing Sale	.....2,896	.....3,050,125	1053.22.....	.....289,600	.....0	.....0	.....0	.....0	.....	.....27,650	.....0	.....0	.....(289,600)	.....0	.....0	0001.....
MSCI Emerging Markets 9MMLS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	01/21/2020	Closing Sale	.....2,780	.....2,830,012	1017.99.....	.....500,400	.....0	.....302,631	.....0	.....302,631	.....	.....230,382	.....0	.....0	.....(197,769)	.....0	.....0	0001.....
MSCI Emerging Markets 9MMLS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	09/21/2020	Closing Sale	.....2,734	.....2,790,266	1020.58.....	.....544,804	.....0	.....190,751	.....0	.....190,751	.....	.....200,830	.....0	.....0	.....(354,053)	.....0	.....0	0001.....
MSCI Emerging Markets 9MBCS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	03/21/2019	03/20/2020	03/20/2020	Closing Sale	.....2,664	.....2,849,628	1069.68.....	.....266,400	.....0	.....0	.....0	.....0	.....	.....97,980	.....0	.....0	.....(266,400)	.....0	.....0	0001.....
MSCI Emerging Markets 9MBCS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	12/20/2019	12/21/2020	12/21/2020	Closing Sale	.....3,687	.....4,080,145	1106.63.....	.....737,400	.....0	.....550,727	.....0	.....550,727	.....	.....438,140	.....0	.....0	.....(186,673)	.....0	.....0	0001.....
MSCI Emerging Markets 9MMLS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	07/21/2020	Closing Sale	.....3,092	.....3,269,759	1057.49.....	.....309,200	.....0	.....87,720	.....0	.....87,720	.....	.....25,353	.....0	.....0	.....(221,480)	.....0	.....0	0001.....

E19.4

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Merrill Lynch GPA index 9GMLS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	06/18/2020	11/06/2020	11/06/2020	Closing Sale	387	77,102	199.23	0	2,879	3,595	0	3,595		0	0	0	716	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	12/07/2020	Closing Sale	49,994	10,100,788	202.04	269,468	0	501,632	0	501,632		(43,600)	0	0	232,165	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	03/06/2020	Closing Sale	26,542	5,023,074	189.25	142,046	0	412,728	0	412,728		(268,654)	0	0	270,682	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/05/2019	07/07/2020	07/07/2020	Closing Sale	34,764	6,909,693	198.76	185,292	0	250,301	0	250,301		(68,648)	0	0	65,009	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	08/07/2019	08/07/2020	08/07/2020	Closing Sale	38,674	7,643,916	197.65	204,972	0	467,182	0	467,182		(119,124)	0	0	262,210	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/12/2020	07/07/2020	07/07/2020	Closing Sale	122	24,249	198.76	0	565	878	0	878		0	0	0	314	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	06/07/2019	06/05/2020	06/05/2020	Closing Sale	41,846	8,185,496	195.61	218,436	0	455,284	0	455,284		(186,602)	0	0	236,848	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/12/2020	05/07/2020	05/07/2020	Closing Sale	1,469	286,573	195.08	0	9,916	9,886	0	9,886		0	0	0	(29)	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/12/2020	08/07/2020	08/07/2020	Closing Sale	513	101,394	197.65	0	2,909	6,197	0	6,197		0	0	0	3,288	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/07/2019	10/07/2020	10/07/2020	Closing Sale	48,053	9,524,105	198.2	255,248	0	478,608	0	478,608		(145,762)	0	0	223,360	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	05/07/2020	Closing Sale	46,392	9,050,151	195.08	239,914	0	312,218	0	312,218		(217,349)	0	0	72,305	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/12/2020	10/07/2020	10/07/2020	Closing Sale	27	5,351	198.2	0	158	269	0	269		0	0	0	110	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/12/2020	04/07/2020	04/07/2020	Closing Sale	1,190	232,276	195.19	0	7,687	7,069	0	7,069		0	0	0	(619)	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/07/2019	11/06/2020	11/06/2020	Closing Sale	39,441	7,857,830	199.23	209,826	0	366,407	0	366,407		(101,019)	0	0	156,581	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/12/2020	09/04/2020	09/04/2020	Closing Sale	64	12,797	199.96	0	291	621	0	621		0	0	0	330	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	09/06/2019	09/04/2020	09/04/2020	Closing Sale	32,605	6,519,696	199.96	174,111	0	316,269	0	316,269		(52,388)	0	0	142,158	0	0	0001.....
Merrill Lynch GPA index 9GMLS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/12/2020	11/06/2020	11/06/2020	Closing Sale	1,654	329,526	199.23	0	9,130	15,366	0	15,366		0	0	0	6,236	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/07/2019	02/07/2020	02/07/2020	Closing Sale	23,065	4,342,448	188.27	115,163	0	504,893	0	504,893		(262,148)	0	0	389,730	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	01/07/2019	01/07/2020	01/07/2020	Closing Sale	23,197	4,269,872	184.07	114,190	0	488,297	0	488,297		(363,973)	0	0	374,107	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	04/05/2019	04/07/2020	04/07/2020	Closing Sale	39,160	7,643,640	195.19	203,240	0	232,610	0	232,610		(177,572)	0	0	29,370	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/12/2020	06/05/2020	06/05/2020	Closing Sale	451	88,220	195.61	0	2,954	4,907	0	4,907		0	0	0	1,953	0	0	0001.....
Merrill Lynch GPA index 9GMLS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	01/07/2020	01/07/2021	08/25/2020	Closing Sale	651	133,533	205.12	0	3,581	3,893	0	3,893		0	0	0	312	0	0	0001.....

E19.5

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
	PIMCO US Fundamental Balanced 9DMSS0AD Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/07/2020	08/06/2021	08/25/2020	Closing Sale	775	223,456	288.33.....	.....0	4,673	4,963	.....0	4,963	.....0	.....0	.....0	.....0	290	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AE Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/14/2020	08/13/2021	08/25/2020	Closing Sale	750	216,105	288.14.....	.....0	4,516	4,906	.....0	4,906	.....0	.....0	.....0	.....0	389	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AB Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	07/21/2020	07/21/2021	08/25/2020	Closing Sale	650	185,517	285.41.....	.....0	3,881	5,083	.....0	5,083	.....0	.....0	.....0	.....0	1,203	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AK Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	09/04/2020	09/07/2021	12/07/2020	Closing Sale	1,740	503,347	289.28.....	.....0	10,562	12,023	.....0	12,023	.....0	.....0	.....0	.....0	1,462	.....0	.....0	0001.....
	PIMCO US Fundamental Balanced 9DMSS0AJ Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	08/28/2020	08/27/2021	12/07/2020	Closing Sale	1,532	445,812	291.....	.....0	9,317	9,039	.....0	9,039	.....0	.....0	.....0	.....0	(279)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RRBS0CE Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Closing Sale	2,378	3,590,423	1509.85.....	309,140	.....0	101,374	.....0	101,374	.....0	(174,118)	.....0	.....0	(207,766)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RSGS0AE Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/21/2019	11/20/2020	11/20/2020	Closing Sale	2,121	3,359,579	1583.96.....	424,200	.....0	427,129	.....0	427,129	.....0	73,357	.....0	.....0	2,929	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RMLS0DW Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	Closing Sale	1,703	2,639,888	1550.14.....	340,600	.....0	91,349	.....0	91,349	.....0	28,101	.....0	.....0	(249,251)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RMLS0DG Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	07/14/2020	Closing Sale	7,720	12,120,400	1570.....	772,000	.....0	.....0	.....0	.....0	.....0	(378,227)	.....0	.....0	(772,000)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RRBS0CG Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/06/2019	09/04/2020	09/04/2020	Closing Sale	2,917	4,390,581	1505.17.....	437,550	.....0	87,901	.....0	87,901	.....0	(173,262)	.....0	.....0	(349,649)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RRBS0BU Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2019	01/14/2020	01/14/2020	Closing Sale	6,121	8,770,230	1432.81.....	612,100	.....0	1,486,981	.....0	1,486,981	.....0	(831,912)	.....0	.....0	874,881	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RMLS0CO Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/28/2019	02/28/2020	02/28/2020	Closing Sale	2,666	4,200,416	1575.55.....	346,580	.....0	.....0	.....0	.....0	.....0	52,774	.....0	.....0	(346,580)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RSGS0AI Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	12/07/2020	Closing Sale	2,791	4,560,047	1633.84.....	558,200	.....0	718,437	.....0	718,437	.....0	178,806	.....0	.....0	160,237	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RCS0BE Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	08/28/2019	08/28/2020	08/28/2020	Closing Sale	3,456	5,089,686	1472.71.....	518,400	.....0	365,057	.....0	365,057	.....0	(292,240)	.....0	.....0	(153,343)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RMLS0DY Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	10/28/2020	Closing Sale	3,143	4,940,576	1571.93.....	628,600	.....0	.....0	.....0	.....0	.....0	97,192	.....0	.....0	(628,600)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RBCS0BS Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	05/14/2020	Closing Sale	8,392	12,949,360	1543.06.....	1,510,560	.....0	.....0	.....0	.....0	.....0	192,200	.....0	.....0	(1,510,560)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RRBS0CC Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	06/19/2020	Closing Sale	3,039	4,709,326	1549.63.....	364,680	.....0	.....0	.....0	.....0	.....0	(119,882)	.....0	.....0	(364,680)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RRBS0CI Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	09/21/2020	Closing Sale	2,782	4,339,280	1559.77.....	554,369	.....0	.....0	.....0	.....0	.....0	80,393	.....0	.....0	(554,369)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RCS0AW Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	01/07/2019	01/07/2020	01/07/2020	Closing Sale	2,434	3,420,671	1405.37.....	243,400	.....0	615,656	.....0	615,656	.....0	(397,218)	.....0	.....0	372,256	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RMLS0DE Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/05/2019	07/07/2020	07/07/2020	Closing Sale	2,031	3,200,105	1575.63.....	172,635	.....0	.....0	.....0	.....0	.....0	(118,310)	.....0	.....0	(172,635)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RBCS0CI Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale	701	1,049,951	1497.79.....	140,200	.....0	79,388	.....0	79,388	.....0	(14,641)	.....0	.....0	(60,812)	.....0	.....0	0001.....
	Russell 2000 OTC Call Option 9RRBS0CW Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	Closing Sale	5,696	9,329,934	1637.98.....	1,139,200	.....0	1,571,412	.....0	1,571,412	.....0	370,913	.....0	.....0	432,212	.....0	.....0	0001.....

E19.6

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
E19.7	Russell 2000 OTC Call Option 9RMLS0CM	Fixed Annuity Hedge	N/A	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	02/21/2020	Closing Sale	1,409	2,219,950	1575.55	169,080	0	145,212		16,997	0	0	(23,868)	0	0	0001
	Russell 2000 OTC Call Option 9RMLS0DC	Fixed Annuity Hedge	N/A	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	06/26/2020	Closing Sale	4,181	6,549,829	1566.57	627,150	0	0		9,492	0	0	(627,150)	0	0	0001
	Russell 2000 OTC Call Option 9RCSS0AY	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/28/2019	03/27/2020	03/27/2020	Closing Sale	4,957	7,609,491	1535.1	743,550	0	0		(12,525)	0	0	(743,550)	0	0	0001
	Russell 2000 OTC Call Option 9RMLS0EA	Fixed Annuity Hedge	N/A	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	10/28/2020	Closing Sale	5,019	7,889,517	1571.93	1,003,800	0	0		155,204	0	0	(1,003,800)	0	0	0001
	Russell 2000 OTC Call Option 9RRBS0DC	Fixed Annuity Hedge	N/A	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	12/21/2020	Closing Sale	2,608	4,360,315	1671.9	521,600	0	778,305		219,217	0	0	256,705	0	0	0001
	Russell 2000 OTC Call Option 9RMLS0CY	Fixed Annuity Hedge	N/A	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	05/21/2020	Closing Sale	2,453	3,790,498	1545.25	343,420	0	0		(41,342)	0	0	(343,420)	0	0	0001
	Russell 2000 OTC Call Option 9RMLS0CS	Fixed Annuity Hedge	N/A	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	03/20/2020	Closing Sale	1,952	3,049,824	1562.41	244,000	0	0		(4,895)	0	0	(244,000)	0	0	0001
	Russell 2000 OTC Call Option 9RRBS0BW	Fixed Annuity Hedge	N/A	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/07/2019	02/07/2020	02/07/2020	Closing Sale	1,528	2,300,603	1505.63	152,800	0	230,957		(103,568)	0	0	78,157	0	0	0001
	Russell 2000 OTC Call Option 9RCSS0BA	Fixed Annuity Hedge	N/A	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/26/2019	04/28/2020	04/28/2020	Closing Sale	3,901	6,209,690	1591.82	507,130	0	0		60,355	0	0	(507,130)	0	0	0001
	Russell 2000 OTC Call Option 9RRBS0CY	Fixed Annuity Hedge	N/A	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	Closing Sale	2,473	4,050,725	1637.98	494,600	0	682,251		161,037	0	0	187,651	0	0	0001
	Russell 2000 OTC Call Option 9RBCS0CC	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale	1,309	1,960,607	1497.79	261,800	0	148,244		(27,339)	0	0	(113,556)	0	0	0001
	Russell 2000 OTC Call Option 9RMLS0DU	Fixed Annuity Hedge	N/A	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	Closing Sale	2,226	3,450,612	1550.14	445,200	0	119,403		36,731	0	0	(325,797)	0	0	0001
	Russell 2000 OTC Call Option 9RBCS0BW	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	07/21/2020	Closing Sale	2,998	4,640,604	1547.9	374,750	0	0		(126,955)	0	0	(374,750)	0	0	0001
	Russell 2000 OTC Call Option 9RMLS0DQ	Fixed Annuity Hedge	N/A	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	10/14/2020	Closing Sale	6,317	9,509,801	1505.43	1,263,400	0	734,162		(102,328)	0	0	(529,238)	0	0	0001
	Russell 2000 OTC Call Option 9RBCS0BU	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	05/28/2020	Closing Sale	4,681	7,040,318	1504.02	468,100	0	0		(433,002)	0	0	(468,100)	0	0	0001
	Russell 2000 OTC Call Option 9RMLS0DK	Fixed Annuity Hedge	N/A	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	08/07/2019	08/07/2020	08/07/2020	Closing Sale	3,465	5,199,891	1500.69	519,750	0	237,353		(201,392)	0	0	(282,398)	0	0	0001
	Russell 2000 OTC Call Option 9RBCS0CC	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	Closing Sale	683	1,139,947	1669.03	136,600	0	223,491		55,189	0	0	86,891	0	0	0001
	Russell 2000 OTC Call Option 9RRBS0DA	Fixed Annuity Hedge	N/A	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	12/21/2020	Closing Sale	813	1,359,255	1671.9	162,600	0	242,624		68,337	0	0	80,024	0	0	0001
	Russell 2000 OTC Call Option 9RRBS0CA	Fixed Annuity Hedge	N/A	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	04/14/2020	Closing Sale	8,316	13,179,197	1584.8	831,600	0	0		(134,640)	0	0	(831,600)	0	0	0001
	Russell 2000 OTC Call Option 9RDBS0BY	Fixed Annuity Hedge	N/A	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPF6FN3BB65	01/28/2019	01/28/2020	01/28/2020	Closing Sale	2,762	4,069,917	1473.54	331,440	0	510,335		(212,179)	0	0	178,895	0	0	0001
	Russell 2000 OTC Call Option 9RBCS0CA	Fixed Annuity Hedge	N/A	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale	694	1,039,466	1497.79	138,800	0	78,596		(14,495)	0	0	(60,205)	0	0	0001
	Russell 2000 OTC Call Option 9RRBS0BY	Fixed Annuity Hedge	N/A	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	04/07/2020	Closing Sale	3,140	4,969,238	1582.56	471,000	0	0		106,707	0	0	(471,000)	0	0	0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Russell 2000 OTC Call Option 9RBCS0CG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale	.....721	....1,079,907	1497.79.....	.....144,200	.....0	.....81,653	.....0	.....81,653	.....	.....(15,059)	.....0	.....0	.....(62,547)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	11/06/2020	Closing Sale	.....2,139	....3,409,545	1593.99.....	.....427,800	.....0	.....107,314	.....0	.....107,314	.....	.....95,231	.....0	.....0	.....(320,486)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	12/07/2020	Closing Sale	.....1,279	....2,089,681	1633.84.....	.....255,800	.....0	.....329,230	.....0	.....329,230	.....	.....81,939	.....0	.....0	.....73,430	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	06/12/2020	Closing Sale	.....8,512	....12,959,520	1522.5.....	.....1,021,440	.....0	.....0	.....0	.....	.....(510,006)	.....0	.....0	.....0	.....(1,021,440)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	Closing Sale	.....7,288	....11,260,762	1545.11.....	.....728,800	.....0	.....1,038,321	.....0	.....1,038,321	.....	.....(239,272)	.....0	.....0	.....309,521	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	11/27/2020	Closing Sale	.....5,379	....8,789,824	1634.1.....	.....1,075,800	.....0	.....1,189,673	.....0	.....1,189,673	.....	.....357,451	.....0	.....0	.....113,873	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	09/28/2020	Closing Sale	.....5,406	....8,219,715	1520.48.....	.....1,081,200	.....0	.....0	.....0	.....	.....(7,801)	.....0	.....0	.....0	.....(1,081,200)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	11/13/2020	Closing Sale	.....6,508	....10,339,845	1588.79.....	.....1,301,600	.....0	.....1,010,367	.....0	.....1,010,367	.....	.....256,578	.....0	.....0	.....(291,233)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	Closing Sale	.....7,346	....12,260,694	1669.03.....	.....1,469,200	.....0	.....2,403,758	.....0	.....2,403,758	.....	.....593,588	.....0	.....0	.....934,558	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	10/14/2020	Closing Sale	.....2,418	....3,640,130	1505.43.....	.....483,600	.....0	.....281,020	.....0	.....281,020	.....	.....(39,169)	.....0	.....0	.....(202,580)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	09/14/2020	Closing Sale	.....6,882	....10,860,759	1578.14.....	.....1,330,222	.....0	.....0	.....0	.....	.....259,461	.....0	.....0	.....0	.....(1,330,222)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	08/14/2019	08/14/2020	08/14/2020	Closing Sale	.....7,564	....11,100,321	1467.52.....	.....907,680	.....0	.....834,763	.....0	.....834,763	.....	.....(882,222)	.....0	.....0	.....(72,917)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RCSS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/13/2019	09/14/2020	09/14/2020	Closing Sale	.....1,457	....2,299,350	1578.14.....	.....281,624	.....0	.....0	.....0	.....	.....54,931	.....0	.....0	.....0	.....(281,624)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	04/21/2020	Closing Sale	.....1,833	....2,870,020	1565.75.....	.....53,964	.....0	.....0	.....0	.....	.....(190,185)	.....0	.....0	.....0	.....(53,964)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	11/13/2020	Closing Sale	.....3,229	....5,130,203	1588.79.....	.....645,800	.....0	.....501,302	.....0	.....501,302	.....	.....127,303	.....0	.....0	.....(144,498)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	07/28/2020	Closing Sale	.....4,091	....6,458,566	1578.97.....	.....490,920	.....0	.....0	.....0	.....	.....(103,426)	.....0	.....0	.....0	.....(490,920)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	11/20/2020	Closing Sale	.....1,862	....2,949,334	1583.96.....	.....372,400	.....0	.....374,970	.....0	.....374,970	.....	.....64,399	.....0	.....0	.....2,570	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	05/07/2020	Closing Sale	.....3,052	....4,829,210	1582.31.....	.....457,800	.....0	.....0	.....0	.....	.....78,842	.....0	.....0	.....0	.....(457,800)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	03/06/2020	Closing Sale	.....2,481	....3,780,126	1523.63.....	.....372,150	.....0	.....0	.....0	.....	.....(19,291)	.....0	.....0	.....0	.....(372,150)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	09/28/2020	Closing Sale	.....3,900	....5,929,872	1520.48.....	.....780,000	.....0	.....0	.....0	.....	.....(5,628)	.....0	.....0	.....0	.....(780,000)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	11/06/2020	Closing Sale	.....2,999	....4,780,376	1593.99.....	.....599,800	.....0	.....150,460	.....0	.....150,460	.....	.....133,520	.....0	.....0	.....(449,340)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0CE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale7681,150,303	1497.79.....153,600086,976086,976(16,040)00(66,624)00	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RBCS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/14/2019	03/13/2020	Closing Sale	6,543	10,139,295	1549.64	981,450	0	0	0	0		88,005	0	0	(981,450)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	Closing Sale	1,403	2,079,948	1482.5	168,360	0	285,367	0	285,367		(94,025)	0	0	117,007	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	Closing Sale	1,834	2,860,618	1559.77	365,461	0	0	0	0		52,998	0	0	(365,461)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	Closing Sale	983	1,610,134	1637.98	196,600	0	271,190	0	271,190		64,011	0	0	74,590	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	06/07/2019	06/05/2020	Closing Sale	2,489	3,769,317	1514.39	448,030	0	0	0	0		(13,172)	0	0	(448,030)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	Closing Sale	3,213	5,250,363	1634.1	642,600	0	710,619	0	710,619		213,514	0	0	68,019	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	Closing Sale	1,437	4,628,893	3221.22	283,750	0	680,707	0	680,707		(3,298)	0	0	396,957	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	Closing Sale	5,800	18,000,532	3103.54	1,160,000	0	2,633,200	0	2,633,200		(387,323)	0	0	1,473,200	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/21/2019	05/21/2020	Closing Sale	534	1,529,568	2864.36	61,640	0	0	0	0		(98,878)	0	0	(61,640)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	Closing Sale	20,189	53,918,964	2670.71	3,774,334	0	13,124,465	0	13,124,465		(7,529,272)	0	0	9,350,132	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	Closing Sale	2,215	6,560,365	2961.79	443,000	0	863,429	0	863,429		(346,063)	0	0	420,429	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/21/2019	10/21/2020	Closing Sale	356	1,070,392	3006.72	14,340	0	0	0	0		(19,679)	0	0	(14,340)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	Closing Sale	11,914	38,601,598	3240.02	2,382,800	0	5,901,481	0	5,901,481		109,312	0	0	3,518,681	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0EY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	Closing Sale	48,713	139,069,769	2854.88	8,511,135	0	0	0	0		(10,541,690)	0	0	(8,511,135)	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	Closing Sale	865	2,678,585	3096.63	91,604	0	49,197	0	49,197		(55,598)	0	0	(42,407)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	Closing Sale	49	140,354	2864.36	8,856	0	4,123	0	4,123		(10,764)	0	0	(4,733)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	Closing Sale	27,361	78,990,660	2886.98	5,472,200	0	4,222,623	0	4,222,623		(5,111,565)	0	0	(1,249,577)	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/14/2019	03/13/2020	Closing Sale	637	1,789,002	2808.48	37,232	0	0	0	0		13,605	0	0	(37,232)	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	Closing Sale	1,612	4,820,541	2990.41	152,334	0	30,792	0	30,792		(84,475)	0	0	(121,542)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0FW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	Closing Sale	43,925	129,598,956	2950.46	7,736,950	0	6,469,274	0	6,469,274		(6,953,513)	0	0	(1,267,676)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	Closing Sale	14,826	43,069,975	2905.03	1,369,626	0	1,183,427	0	1,183,427		(900,109)	0	0	(186,199)	0	0	0001.....
S&P 500 OTC Call Option 9SDBM0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Deutsche Bank....	7LTFWZYICNSX8D621K86	03/28/2019	03/27/2020	Closing Sale	575	1,618,878	2815.44	36,450	0	0	0	0		(7,745)	0	0	(36,450)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0NQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	Closing Sale	52,576	158,081,311	3006.72.....	10,515,200	.....0	22,546,692	.....0	22,546,692	.....	(6,741,737)	.....0	.....0	12,031,492	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0NM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	11/13/2020	Closing Sale	7,508	23,249,498	3096.63.....	1,501,600	.....0	3,667,808	.....0	3,667,808	.....	(520,260)	.....0	.....0	2,166,208	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Deutsche Bank.... 7LTFWFZYICNSX8D621K86	05/07/2019	05/07/2020	05/07/2020	Closing Sale	1,196	3,449,324	2884.05.....	127,995	.....0	116,644	.....0	116,644	.....	(96,938)	.....0	.....0	(11,351)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	Closing Sale	6,998	20,938,506	2992.07.....	1,394,491	.....0	2,022,352	.....0	2,022,352	.....	(916,606)	.....0	.....0	627,861	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	04/21/2020	Closing Sale	3,466	10,068,834	2905.03.....	616,220	.....0	.....0	.....0	.....0	.....	(613,200)	.....0	.....0	(616,220)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	Closing Sale	745	2,229,092	2992.07.....	148,456	.....0	215,298	.....0	215,298	.....	(97,581)	.....0	.....0	66,841	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0NW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	12/14/2020	Closing Sale	3,159	10,010,239	3168.8.....	631,800	.....0	1,512,182	.....0	1,512,182	.....	(96,743)	.....0	.....0	880,382	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/28/2019	08/28/2020	08/28/2020	Closing Sale	14,446	41,719,181	2887.94.....	3,322,580	.....0	8,957,531	.....0	8,957,531	.....	(2,568,340)	.....0	.....0	5,634,951	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/07/2019	08/07/2020	08/07/2020	Closing Sale	2,940	8,478,901	2883.98.....	108,544	.....0	.....0	.....0	.....0	.....	(194,653)	.....0	.....0	(108,544)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	08/21/2020	Closing Sale	41,307	120,799,430	2924.43.....	7,803,718	.....0	19,527,058	.....0	19,527,058	.....	(7,708,440)	.....0	.....0	11,723,340	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	Closing Sale	9,198	27,521,060	2992.07.....	1,832,885	.....0	2,658,130	.....0	2,658,130	.....	(1,204,764)	.....0	.....0	825,245	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	06/19/2020	Closing Sale	6,494	19,160,287	2950.46.....	1,143,853	.....0	956,436	.....0	956,436	.....	(1,028,028)	.....0	.....0	(187,417)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0OC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	Closing Sale	8,102	24,360,445	3006.72.....	1,620,400	.....0	3,474,462	.....0	3,474,462	.....	(1,038,907)	.....0	.....0	1,854,062	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SDBA0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Deutsche Bank.... 7LTFWFZYICNSX8D621K86	01/07/2019	01/07/2020	01/07/2020	Closing Sale	1,479	3,770,992	2549.69.....	171,579	.....0	552,910	.....0	552,910	.....	(385,669)	.....0	.....0	381,331	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/07/2019	10/07/2020	10/07/2020	Closing Sale	3,069	9,019,147	2938.79.....	130,790	.....0	.....0	.....0	.....0	.....	(213,156)	.....0	.....0	(130,790)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	09/28/2020	Closing Sale	10,760	31,868,860	2961.79.....	2,152,000	.....0	4,194,356	.....0	4,194,356	.....	(1,681,101)	.....0	.....0	2,042,356	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	08/21/2020	Closing Sale	22,134	64,729,334	2924.43.....	4,181,555	.....0	10,463,406	.....0	10,463,406	.....	(4,130,501)	.....0	.....0	6,281,851	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	03/20/2020	Closing Sale	235	670,897	2854.88.....	41,059	.....0	.....0	.....0	.....0	.....	(50,855)	.....0	.....0	(41,059)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	03/20/2020	Closing Sale	13,682	39,060,468	2854.88.....	1,288,981	.....0	2,038,693	.....0	2,038,693	.....	(1,070,950)	.....0	.....0	749,712	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0OM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11/20/2020	Closing Sale	1,324	4,109,087	3103.54.....	266,680	.....0	601,096	.....0	601,096	.....	(86,536)	.....0	.....0	334,416	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	01/21/2020	Closing Sale	509	1,359,391	2670.71.....	65,249	.....0	276,514	.....0	276,514	.....	(165,524)	.....0	.....0	211,266	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCA0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	12/21/2020	Closing Sale	13,215	42,568,422	3221.22.....	1,370,660	.....0	.....0	.....0	.....0	.....	(29,218)	.....0	.....0	(1,370,660)	.....0	.....0	0001.....

E19.10

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0HS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	Closing Sale	4,923	14,101,244	2864.36	889,783	0	414,270	0	414,270		(1,081,418)	0	0	(475,513)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	Closing Sale	4,484	13,280,666	2961.79	896,800	0	1,747,908	0	1,747,908		(700,563)	0	0	851,108	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	Closing Sale	4,787	15,509,976	3240.02	957,400	0	2,371,193	0	2,371,193		43,921	0	0	1,413,793	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	Closing Sale	371	1,100,442	2966.15	74,200	0	193,855	0	193,855		(58,483)	0	0	119,655	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	Closing Sale	1,593	4,420,384	2774.88	276,274	0	896,652	0	896,652		(458,098)	0	0	620,378	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	Closing Sale	964	2,869,452	2976.61	174,754	0	270,585	0	270,585		(136,795)	0	0	95,831	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	Closing Sale	5,607	17,298,604	3085.18	1,121,400	0	2,378,826	0	2,378,826		(421,124)	0	0	1,257,426	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	Closing Sale	2,411	6,439,082	2670.71	450,736	0	1,567,343	0	1,567,343		(899,157)	0	0	1,116,606	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	Closing Sale	23,560	70,128,932	2976.61	4,270,957	0	6,613,056	0	6,613,056		(3,343,240)	0	0	2,342,100	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	05/28/2020	Closing Sale	21,812	61,125,731	2802.39	0	4,362,400	4,958,740	4,958,740		0	0	0	596,340	0	0	0001.....	
S&P 500 OTC Call Option 9SMLS0MW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	Closing Sale	1,310	3,919,612	2992.07	261,044	0	378,577	0	378,577		(171,586)	0	0	117,533	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	Closing Sale	19,492	58,020,082	2976.61	3,533,510	0	5,471,209	0	5,471,209		(2,765,977)	0	0	1,937,700	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	Closing Sale	2,318	6,190,706	2670.71	433,350	0	1,506,885	0	1,506,885		(864,474)	0	0	1,073,535	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	08/21/2019	08/21/2020	Closing Sale	1,173	3,430,356	2924.43	221,603	0	554,512	0	554,512		(218,898)	0	0	332,909	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/28/2019	10/28/2020	Closing Sale	392	1,191,453	3039.42	78,400	0	90,791	0	90,791		(41,424)	0	0	12,391	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0II	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	Closing Sale	40,634	116,390,404	2864.36	7,344,189	0	3,419,351	0	3,419,351		(8,925,927)	0	0	(3,924,838)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	Closing Sale	3	8,930	2976.61	544	0	842	0	842		(426)	0	0	298	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	Closing Sale	3,282	9,369,716	2854.88	573,431	0	0	0	0		(710,238)	0	0	(573,431)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	Closing Sale	4,470	12,669,813	2834.41	1,117,500	0	80,862	0	80,862		(783,447)	0	0	(1,036,638)	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	05/21/2019	05/21/2020	Closing Sale	478	1,369,164	2864.36	26,030	0	0	0	0		(42,642)	0	0	(26,030)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	Closing Sale	2,464	7,410,209	3007.39	476,267	0	926,834	0	926,834		(302,637)	0	0	450,567	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	04/05/2019	04/07/2020	Closing Sale	1,490	4,310,183	2892.74	140,075	0	142,613	0	142,613		(87,482)	0	0	2,538	0	0	0001.....

E19.11

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SRBS0DE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	Closing Sale	3,953	11,435,001	2892.74.....	790,600	0	0	0	0		(636,845)	0	0	(790,600)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	Closing Sale	939	2,759,524	2938.79.....	187,800	0	451,340	451,340			(166,421)	0	0	263,540	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	Closing Sale	2,906	8,619,632	2966.15.....	581,200	0	1,518,443	1,518,443			(458,089)	0	0	937,243	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0FI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	04/18/2019	04/21/2020	Closing Sale	45,077	130,950,037	2905.03.....	8,014,240	0	0	0			(7,974,965)	0	0	(8,014,240)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/20/2019	09/21/2020	Closing Sale	12,089	36,171,134	2992.07.....	2,408,975	0	3,493,600	3,493,600			(1,583,430)	0	0	1,084,625	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	01/18/2019	01/21/2020	Closing Sale	38,709	103,380,513	2670.71.....	7,236,648	0	25,163,947	25,163,947			(14,436,109)	0	0	17,927,299	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/13/2019	09/14/2020	Closing Sale	6,946	20,889,331	3007.39.....	1,342,592	0	2,612,738	2,612,738			(853,133)	0	0	1,270,146	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	Closing Sale	68	211,041	3103.54.....	13,600	0	30,872	30,872			(4,541)	0	0	17,272	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	Closing Sale	2,991	9,090,905	3039.42.....	301,788	0	285,190	285,190			(311,620)	0	0	(16,598)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	11/21/2019	11/20/2020	Closing Sale	139	431,392	3103.54.....	27,800	0	63,106	63,106			(9,282)	0	0	35,306	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0ME	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	Closing Sale	39,909	114,313,743	2864.36.....	7,213,153	0	3,358,342	3,358,342			(8,766,668)	0	0	(3,854,810)	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	05/21/2020	05/21/2021	Closing Sale	135	398,049	2948.51.....	0	23,286	23,286	23,286			0	0	0	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	06/21/2019	06/19/2020	Closing Sale	2,725	8,040,004	2950.46.....	479,982	0	401,338	401,338			(431,380)	0	0	(78,644)	0	0	0001.....
S&P 500 OTC Call Option 9SCSMOAM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	01/14/2019	01/14/2020	Closing Sale	534	1,379,114	2582.61.....	26,910	0	62,087	62,087			(27,155)	0	0	35,177	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	10/21/2019	10/21/2020	Closing Sale	10,427	31,351,069	3006.72.....	2,085,400	0	4,471,515	4,471,515			(1,337,038)	0	0	2,386,115	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	Closing Sale	16,217	50,330,108	3103.54.....	3,243,400	0	7,362,518	7,362,518			(1,082,969)	0	0	4,119,118	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	Closing Sale	1,966	5,670,042	2884.05.....	393,200	0	0	0			(351,175)	0	0	(393,200)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	Closing Sale	17,554	54,479,541	3103.54.....	3,510,800	0	7,969,516	7,969,516			(1,172,254)	0	0	4,458,716	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LI	Fixed Annuity Hedge.....	N/A.....	Duration	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/20/2019	09/21/2020	Closing Sale	10,047	30,061,327	2992.07.....	2,002,066	0	2,903,483	2,903,483			(1,315,967)	0	0	901,417	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	02/28/2019	02/28/2020	Closing Sale	11,966	33,319,207	2784.49.....	2,393,200	0	2,030,989	2,030,989			(3,028,951)	0	0	(362,211)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	12/13/2019	12/14/2020	Closing Sale	8,110	25,698,968	3168.8.....	1,622,000	0	3,882,176	3,882,176			(248,364)	0	0	2,260,176	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	08/21/2019	08/21/2020	Closing Sale	26,190	76,590,822	2924.43.....	4,947,815	0	12,380,799	12,380,799			(4,887,405)	0	0	7,432,984	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SRBA0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/14/2019	06/12/2020	06/12/2020	Closing Sale	.....1,489	....4,298,713	2886.98.....	.....150,880	.....0	.....168,151	.....168,151	.....	.....(185,057)	.....0	.....0	.....17,271	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	07/28/2020	07/28/2020	Closing Sale	.....27,081	..81,943,315	3025.86.....	.....0	.....5,416,200	.....5,215,259	.....5,215,259	.....	.....0	.....0	.....0	.....(200,941)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/14/2019	02/14/2020	02/14/2020	Closing Sale	.....27,472	..75,430,695	2745.73.....	.....3,296,640	.....0	.....17,429,061	.....17,429,061	.....	.....(10,114,000)	.....0	.....0	.....14,132,421	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	Closing Sale	.....3,828	..12,130,166	3168.8.....	.....765,600	.....0	.....1,832,425	.....1,832,425	.....	.....(117,230)	.....0	.....0	.....1,066,825	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	06/19/2020	Closing Sale	.....19,563	..57,719,849	2950.46.....	.....3,445,827	.....0	.....2,881,239	.....2,881,239	.....	.....(3,096,906)	.....0	.....0	.....(564,588)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOGA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	06/19/2020	Closing Sale	.....508	....1,498,834	2950.46.....	.....57,104	.....0	.....14,864	.....14,864	.....	.....(64,049)	.....0	.....0	.....(42,240)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0OW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11/20/2020	Closing Sale	.....12,969	..40,249,810	3103.54.....	.....2,593,800	.....0	.....5,887,926	.....5,887,926	.....	.....(866,068)	.....0	.....0	.....3,294,126	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	08/28/2019	08/28/2020	08/28/2020	Closing Sale	.....2,957	....8,539,639	2887.94.....	.....350,138	.....0	.....521,217	.....521,217	.....	.....(503,146)	.....0	.....0	.....171,078	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/14/2019	11/13/2020	11/13/2020	Closing Sale	.....607	....1,879,654	3096.63.....	" 121,400.00 "	.....0	.....296,447	.....296,447	.....	.....(42,001)	.....0	.....0	.....175,047	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0MU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10/21/2020	Closing Sale	.....13,333	..40,088,598	3006.72.....	.....2,666,600	.....0	.....5,717,724	.....5,717,724	.....	.....(1,709,669)	.....0	.....0	.....3,051,124	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0NI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	10/14/2020	Closing Sale	.....3,641	..10,799,752	2966.15.....	.....728,200	.....0	.....1,902,495	.....1,902,495	.....	.....(573,951)	.....0	.....0	.....1,174,295	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	Closing Sale	.....1,155	....3,171,318	2745.73.....	.....113,282	.....0	.....286,276	.....286,276	.....	.....(163,307)	.....0	.....0	.....172,993	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0MC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	05/07/2020	Closing Sale	.....13,585	..39,179,819	2884.05.....	.....2,717,000	.....0	.....0	.....0	.....	.....(2,426,611)	.....0	.....0	.....(2,717,000)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0OO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	12/21/2020	Closing Sale	.....8,596	..27,689,607	3221.22.....	.....1,719,200	.....0	.....4,071,925	.....4,071,925	.....	.....2,103	.....0	.....0	.....2,352,725	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	09/27/2019	09/28/2020	09/28/2020	Closing Sale	.....3,012	....8,920,911	2961.79.....	.....344,362	.....0	.....404,387	.....404,387	.....	.....(394,037)	.....0	.....0	.....60,025	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	11/13/2020	Closing Sale	.....3,652	..11,308,893	3096.63.....	.....730,400	.....0	.....1,784,075	.....1,784,075	.....	.....(253,062)	.....0	.....0	.....1,053,675	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0OQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11/20/2020	Closing Sale	.....45,326	140,671,054	3103.54.....	.....9,065,200	.....0	.....20,578,004	.....20,578,004	.....	.....(3,026,864)	.....0	.....0	.....11,512,804	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0HI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	Closing Sale	.....2,692	....8,530,410	3168.8.....	.....538,400	.....0	.....1,288,633	.....1,288,633	.....	.....(82,441)	.....0	.....0	.....750,233	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	06/19/2020	Closing Sale	.....32,280	..95,240,849	2950.46.....	.....5,685,799	.....0	.....4,754,198	.....4,754,198	.....	.....(5,110,061)	.....0	.....0	.....(931,601)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSMOAY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/26/2019	07/28/2020	07/28/2020	Closing Sale	.....588	....1,779,206	3025.86.....	.....34,710	.....0	.....0	.....0	.....	.....(6,119)	.....0	.....0	.....(34,710)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	07/21/2020	Closing Sale	.....7,146	..21,270,855	2976.61.....	.....1,295,427	.....0	.....2,005,811	.....2,005,811	.....	.....(1,014,041)	.....0	.....0	.....710,384	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	Closing Sale7862,309,889	2938.79.....157,2000377,799377,799(139,304)00220,59900	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0NC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	Closing Sale	9,183	27,610,710	3006.72	1,836,600	0	3,938,038	0	3,938,038		(1,177,521)	0	0	2,101,438	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	Closing Sale	401	1,148,608	2864.36	72,477	0	33,744	0	33,744		(88,086)	0	0	(38,733)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	Closing Sale	5,383	17,339,827	3221.22	1,076,600	0	2,549,927	0	2,549,927		1,317	0	0	1,473,327	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	Closing Sale	3,397	10,480,356	3085.18	679,400	0	1,441,211	0	1,441,211		(255,138)	0	0	761,811	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	Closing Sale	22,155	63,459,896	2864.36	4,004,295	0	1,864,343	0	1,864,343		(4,866,711)	0	0	(2,139,951)	0	0	0001.....
S&P 500 OTC Call Option 9SMLM0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	07/05/2019	07/07/2020	Closing Sale	3,127	9,351,012	2990.41	189,805	0	0	0	0		10,382	0	0	(189,805)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	Closing Sale	993	2,788,821	2808.48	92,865	0	202,468	0	202,468		(116,641)	0	0	109,602	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	Closing Sale	2,078	5,889,904	2834.41	519,500	0	37,591	0	37,591		(364,207)	0	0	(481,909)	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2019	11/20/2020	Closing Sale	277	859,681	3103.54	10,745	0	0	0	0		(11,037)	0	0	(10,745)	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	Closing Sale	5,115	15,839,262	3096.63	1,023,000	0	2,498,780	0	2,498,780		(354,439)	0	0	1,475,780	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/28/2019	02/28/2020	Closing Sale	2,816	7,841,124	2784.49	260,339	0	631,242	0	631,242		(352,993)	0	0	370,903	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	Closing Sale	55,459	161,110,059	2905.03	9,860,056	0	0	0	0		(9,811,736)	0	0	(9,860,056)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	Closing Sale	1,837	5,701,203	3103.54	367,400	0	833,998	0	833,998		(122,675)	0	0	466,598	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	Closing Sale	5,308	15,721,181	2961.79	1,061,600	0	2,069,111	0	2,069,111		(829,301)	0	0	1,007,511	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	Closing Sale	2,298	6,910,982	3007.39	444,180	0	864,393	0	864,393		(282,249)	0	0	420,212	0	0	0001.....
S&P 500 OTC Call Option 9SSGM0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	Closing Sale	401	1,218,807	3039.42	15,982	0	0	0	0		(20,724)	0	0	(15,982)	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	Closing Sale	1,468	4,529,044	3085.18	151,718	0	86,725	0	86,725		(106,091)	0	0	(64,993)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	Closing Sale	16,938	50,679,682	2992.07	3,375,235	0	4,894,913	0	4,894,913		(2,218,558)	0	0	1,519,677	0	0	0001.....
S&P 500 OTC Call Option 9SSGM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/13/2019	12/14/2020	Closing Sale	236	747,837	3168.8	13,125	0	0	0	0		(7,134)	0	0	(13,125)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	Closing Sale	5,747	17,279,620	3006.72	1,149,400	0	2,464,543	0	2,464,543		(736,929)	0	0	1,315,143	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	Closing Sale	5,254	16,528,611	3145.91	1,050,800	0	2,868,947	0	2,868,947		(228,070)	0	0	1,818,147	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/11/2019	03/20/2020	Closing Sale	1,150	3,283,112	2854.88	135,959	0	0	0	0		(313,835)	0	0	(135,958)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLM0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	10/14/2020	Closing Sale	401	1,189,426	2966.15	19,278	0	0	0	0		(26,989)	0	0	(19,278)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	07/21/2020	Closing Sale	15,360	45,720,730	2976.61	2,784,461	0	4,311,398	0	4,311,398		(2,179,633)	0	0	1,526,938	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	02/21/2020	Closing Sale	13,723	38,079,678	2774.88	1,279,533	0	3,129,432	0	3,129,432		(1,726,519)	0	0	1,849,900	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/07/2019	06/05/2020	06/05/2020	Closing Sale	2,391	6,870,156	2873.34	126,408	0	0	0	0		(67,680)	0	0	(126,408)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFQFN3BB65	03/16/2020	03/27/2020	03/27/2020	Closing Sale	23,378	65,819,356	2815.44	0	4,675,600	0	0	0		0	0	0	(4,675,600)	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	04/14/2020	Closing Sale	922	2,680,632	2907.41	85,516	0	73,544	0	73,544		(47,985)	0	0	(11,972)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	03/20/2020	Closing Sale	988	2,820,621	2854.88	172,623	0	0	0	0		(213,807)	0	0	(172,623)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	02/21/2020	Closing Sale	38,456	106,710,785	2774.88	6,669,424	0	21,645,729	0	21,645,729		(11,058,760)	0	0	14,976,305	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	12/21/2020	Closing Sale	3,427	11,039,121	3221.22	685,400	0	1,623,370	0	1,623,370		839	0	0	937,970	0	0	0001.....
S&P 500 OTC Call Option 9SCSA0BA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2019	01/28/2020	01/28/2020	Closing Sale	3,026	8,000,290	2643.85	323,207	0	963,592	0	963,592		(636,322)	0	0	640,385	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/07/2019	02/07/2020	02/07/2020	Closing Sale	2,849	7,709,536	2706.05	512,820	0	1,771,109	0	1,771,109		(986,300)	0	0	1,258,289	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	07/21/2020	Closing Sale	49,815	148,279,827	2976.61	9,030,463	0	13,982,572	0	13,982,572		(7,068,909)	0	0	4,952,109	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	Closing Sale	10,543	31,699,849	3006.72	2,108,600	0	4,521,260	0	4,521,260		(1,351,912)	0	0	2,412,660	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	Closing Sale	2,076	6,100,928	2938.79	415,200	0	997,850	0	997,850		(367,934)	0	0	582,650	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11/20/2020	Closing Sale	31,152	96,681,478	3103.54	6,230,400	0	14,143,008	0	14,143,008		(2,080,326)	0	0	7,912,608	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	04/21/2020	Closing Sale	520	1,510,616	2905.03	57,704	0	0	0	0		(73,976)	0	0	(57,704)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0FM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	04/21/2020	Closing Sale	27,360	79,481,621	2905.03	4,864,334	0	0	0	0		(4,840,497)	0	0	(4,864,334)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	07/21/2020	Closing Sale	1,310	3,899,359	2976.61	237,477	0	367,704	0	367,704		(185,893)	0	0	130,227	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	Closing Sale	71	208,654	2938.79	14,200	0	34,127	0	34,127		(12,583)	0	0	19,927	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Closing Sale	6,319	18,479,473	2924.43	1,193,785	0	2,987,181	0	2,987,181		(1,179,209)	0	0	1,793,395	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10/21/2020	Closing Sale	18,422	55,389,796	3006.72	3,684,400	0	7,900,090	0	7,900,090		(2,362,224)	0	0	4,215,690	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	02/21/2020	Closing Sale	26,567	73,720,237	2774.88	4,607,515	0	14,953,767	0	14,953,767		(7,639,850)	0	0	10,346,252	0	0	0001.....

E19.15

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0MQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	10/14/2020	Closing Sale	1,777	5,270,849	2966.15	355,400	928,518	928,518	(280,118)				573,118				0001.....
S&P 500 OTC Call Option 9SCSMOAV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/28/2019	05/28/2020	05/28/2020	Closing Sale	307	860,334	2802.39	15,222			(17,298)				(15,222)				0001.....
S&P 500 OTC Call Option 9SBCS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	05/14/2020	Closing Sale	24,481	69,389,191	2834.41	6,120,250	442,861	442,861	(4,290,733)				(5,677,389)				0001.....
S&P 500 OTC Call Option 9SSGS0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	11/06/2020	Closing Sale	836	2,579,210	3085.18	167,200	354,681	354,681	(62,789)				187,481				0001.....
S&P 500 OTC Call Option 9SMLS0QK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/16/2020	04/28/2020	04/28/2020	Closing Sale	24,459	71,906,525	2939.88		4,891,800						(4,891,800)				0001.....
S&P 500 OTC Call Option 9SBCS0OM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	12/21/2020	Closing Sale	26,403	85,049,872	3221.22	5,280,600	12,507,101	12,507,101	6,461				7,226,501				0001.....
S&P 500 OTC Call Option 9SMLS0NC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	09/21/2020	Closing Sale	565	1,690,520	2992.07	73,540	95,660	95,660	(62,172)				22,120				0001.....
S&P 500 OTC Call Option 9SBCS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	03/20/2020	Closing Sale	50,753	144,893,725	2854.88	8,867,564			(10,983,155)				(8,867,564)				0001.....
S&P 500 OTC Call Option 9SCSM0BI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/14/2019	11/13/2020	11/13/2020	Closing Sale	149	461,398	3096.63	7,406			(7,486)				(7,406)				0001.....
S&P 500 OTC Call Option 9SDBA0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Deutsche Bank....	7LTFWFZYICNSX8D621K86	06/07/2019	06/05/2020	06/05/2020	Closing Sale	1,368	3,930,729	2873.34	135,192	166,376	166,376	(182,203)				31,184				0001.....
S&P 500 OTC Call Option 9SBCS0OS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	Closing Sale	1,253	4,059,745	3240.02	250,600	620,661	620,661	11,496				370,061				0001.....
S&P 500 OTC Call Option 9SRBS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	Closing Sale	1,620	4,760,840	2938.79	324,000	778,669	778,669	(287,116)				454,669				0001.....
S&P 500 OTC Call Option 9SMLM0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	06/26/2020	Closing Sale	214	629,537	2941.76	14,742			(11,681)				(14,742)				0001.....
S&P 500 OTC Call Option 9SRBM0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/13/2019	09/14/2020	09/14/2020	Closing Sale	439	1,320,244	3007.39	22,973			(20,703)				(22,973)				0001.....
S&P 500 OTC Call Option 9SMLS0PM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11/20/2020	Closing Sale	3,747	11,628,964	3103.54	749,400	1,701,138	1,701,138	(250,224)				951,738				0001.....
S&P 500 OTC Call Option 9SBCS0IO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	06/05/2020	Closing Sale	15,940	45,801,040	2873.34	3,188,000	5,110,205	5,110,205	(3,136,565)				1,922,205				0001.....
S&P 500 OTC Call Option 9SCSS0FU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	06/19/2020	Closing Sale	1,325	3,909,360	2950.46	233,386	195,146	195,146	(209,753)				(38,240)				0001.....
S&P 500 OTC Call Option 9SRBS0HC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	Closing Sale	3,269	10,358,807	3168.8	653,800	1,564,838	1,564,838	(100,111)				911,038				0001.....
S&P 500 OTC Call Option 9SMLS0KX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	02/21/2020	Closing Sale	39,930	110,800,958	2774.88	6,925,060	22,475,399	22,475,399	(11,482,637)				15,550,339				0001.....
S&P 500 OTC Call Option 9SBCS0ME	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	Closing Sale	3,760	11,049,850	2938.79	752,000	1,807,282	1,807,282	(666,393)				1,055,282				0001.....
S&P 500 OTC Call Option 9SMLS0PE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11/20/2020	Closing Sale	2,104	6,529,848	3103.54	420,800	955,216	955,216	(140,505)				534,416				0001.....
S&P 500 OTC Call Option 9SMLS0OG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	10/28/2020	Closing Sale	6,577	19,990,265	3039.42	1,315,400	1,523,299	1,523,299	(695,011)				207,899				0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SSGS0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	10/28/2020	Closing Sale	4,379	13,309,620	3039.42	875,800	0	1,014,220	0	1,014,220		(462,742)	0	0	138,420	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	Closing Sale	16,768	50,171,030	2992.07	3,341,359	0	4,845,784	0	4,845,784		(2,196,291)	0	0	1,504,425	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/07/2019	08/07/2020	08/07/2020	Closing Sale	1,640	4,729,727	2883.98	191,076	0	245,667	0	245,667		(253,748)	0	0	54,590	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/27/2019	11/27/2020	11/27/2020	Closing Sale	6,177	19,479,973	3153.63	1,235,400	0	2,994,115	0	2,994,115		(214,612)	0	0	1,758,715	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2019	08/14/2020	08/14/2020	Closing Sale	27,635	78,499,981	2840.6	5,527,000	0	14,708,729	0	14,708,729		(6,749,056)	0	0	9,181,729	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	Closing Sale	3,495	10,271,071	2938.79	699,000	0	1,679,907	0	1,679,907		(619,426)	0	0	980,907	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	Closing Sale	3,707	12,010,754	3240.02	741,400	0	1,836,225	0	1,836,225		34,012	0	0	1,094,825	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	Closing Sale	5,730	18,070,300	3153.63	1,146,000	0	2,777,446	0	2,777,446		(199,082)	0	0	1,631,446	0	0	0001.....
S&P 500 OTC Call Option 9SDBS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFGNF3BB65	02/21/2019	02/21/2020	02/21/2020	Closing Sale	562	1,621,865	2885.88	62,119	0	253,951	0	253,951		(137,060)	0	0	191,832	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOFE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYJLN8C3868	04/11/2019	03/20/2020	03/20/2020	Closing Sale	500	1,427,440	2854.88	76,140	0	0	0	0		(119,422)	0	0	(76,140)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	07/07/2020	Closing Sale	12,323	36,850,822	2990.41	2,464,600	0	1,908,956	0	1,908,956		(1,321,636)	0	0	(555,644)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	Closing Sale	13,633	40,990,614	3006.72	1,397,791	0	1,647,979	0	1,647,979		(1,698,893)	0	0	250,188	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	12/21/2020	Closing Sale	12,331	39,720,864	3221.22	2,466,200	0	5,841,195	0	5,841,195		3,017	0	0	3,374,995	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	12/21/2020	Closing Sale	14,138	45,541,608	3221.22	2,827,600	0	6,697,171	0	6,697,171		3,460	0	0	3,869,571	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	Closing Sale	4,469	14,479,649	3240.02	893,800	0	2,213,674	0	2,213,674		41,003	0	0	1,319,874	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	05/21/2020	Closing Sale	26,819	76,819,271	2864.36	4,847,266	0	2,256,819	0	2,256,819		(5,891,235)	0	0	(2,590,447)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	03/20/2020	Closing Sale	5,955	17,000,810	2854.88	1,040,458	0	0	0	0		(1,288,686)	0	0	(1,040,458)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	02/21/2020	Closing Sale	25,493	70,740,016	2774.88	4,421,251	0	14,349,245	0	14,349,245		(7,331,001)	0	0	9,927,994	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	Closing Sale	26,141	78,598,668	3006.72	5,228,200	0	11,210,306	0	11,210,306		(3,352,019)	0	0	5,982,106	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	06/26/2020	Closing Sale	3,246	9,548,953	2941.76	327,521	0	209,841	0	209,841		(274,508)	0	0	(117,681)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	09/21/2020	Closing Sale	14,381	43,028,959	2992.07	1,557,606	0	1,405,920	0	1,405,920		(1,506,211)	0	0	(151,686)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	05/07/2020	05/07/2020	Closing Sale	7,114	20,517,132	2884.05	0	1,422,800	0	0	0		0	0	0	(1,422,800)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/12/2019	07/14/2020	07/14/2020	Closing Sale	.....279	.....840,842	3013.77	.....22,260	.....0	.....0	.....0	.....642	.....0	.....0	.....(22,260)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0HG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/18/2019	04/21/2020	04/21/2020	Closing Sale	.....21,239	.....61,699,932	2905.03	.....3,776,082	.....0	.....0	.....0	.....(3,757,577)	.....0	.....0	.....(3,776,082)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLA0CR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	05/21/2019	05/21/2020	05/21/2020	Closing Sale	.....13,996	.....40,089,583	2864.36	.....1,395,121	.....0	.....1,667,923	.....0	.....(1,707,792)	.....0	.....0	.....272,801	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SRBS0DK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	04/14/2020	Closing Sale	.....28,850	.....83,878,779	2907.41	.....5,770,000	.....0	.....0	.....0	.....(4,333,593)	.....0	.....0	.....(5,770,000)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SRBS0DG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	04/07/2020	Closing Sale	.....12,044	.....34,840,161	2892.74	.....2,408,800	.....0	.....0	.....0	.....(1,940,339)	.....0	.....0	.....(2,408,800)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSM0AO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2019	01/28/2020	01/28/2020	Closing Sale	.....235	.....621,305	2643.85	.....11,842	.....0	.....32,523	.....0	.....(11,980)	.....0	.....0	.....20,681	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SRBS0CY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	03/20/2020	Closing Sale	.....599	.....1,710,073	2854.88	.....66,351	.....0	.....0	.....0	.....(105,296)	.....0	.....0	.....(66,351)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0OW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	Closing Sale	.....4,324	.....14,009,846	3240.02	.....864,800	.....0	.....2,141,850	.....0	.....2,141,850	.....39,673	.....0	.....0	.....1,277,050	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0EW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	01/14/2020	Closing Sale	.....1,034	.....2,670,419	2582.61	.....206,800	.....0	.....724,358	.....0	.....724,358	.....(463,116)	.....0	.....0	.....517,558	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0MM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	10/14/2020	Closing Sale	.....4,319	.....12,810,802	2966.15	.....863,800	.....0	.....2,256,764	.....0	.....2,256,764	.....(680,828)	.....0	.....0	.....1,392,964	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	Closing Sale	.....1,394	.....4,170,946	2992.07	.....277,782	.....0	.....402,852	.....0	.....402,852	.....(182,588)	.....0	.....0	.....125,070	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLM0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	05/07/2019	05/07/2020	05/07/2020	Closing Sale	.....3,336	.....9,621,191	2884.05	.....202,996	.....0	.....0	.....0	.....(76,241)	.....0	.....0	.....(202,996)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLS0LC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	03/14/2019	03/13/2020	03/13/2020	Closing Sale	.....27,620	.....77,570,218	2808.48	.....6,905,000	.....0	.....0	.....0	.....(5,058,661)	.....0	.....0	.....(6,905,000)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SBCS0NI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	11/06/2020	Closing Sale	.....3,381	.....10,430,994	3085.18	.....676,200	.....0	.....1,434,423	.....0	.....1,434,423	.....(253,936)	.....0	.....0	.....758,223	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	09/21/2020	Closing Sale	.....60	.....179,524	2992.07	.....11,956	.....0	.....17,339	.....0	.....17,339	.....(7,859)	.....0	.....0	.....5,383	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	11/20/2020	Closing Sale	.....9,067	.....28,139,797	3103.54	.....1,813,400	.....0	.....4,116,418	.....0	.....4,116,418	.....(605,493)	.....0	.....0	.....2,303,018	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0NU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	10/21/2019	10/21/2020	10/21/2020	Closing Sale	.....559	.....1,680,756	3006.72	.....69,417	.....0	.....172,491	.....0	.....172,491	.....(64,724)	.....0	.....0	.....103,074	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Closing Sale	.....1,279	.....3,740,346	2924.43	.....241,629	.....0	.....604,622	.....0	.....604,622	.....(238,679)	.....0	.....0	.....362,993	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/26/2019	07/28/2020	07/28/2020	Closing Sale	.....3,087	.....9,340,830	3025.86	.....292,370	.....0	.....0	.....0	.....(111,751)	.....0	.....0	.....(292,370)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SMLM0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	04/05/2019	04/07/2020	04/07/2020	Closing Sale	.....4,307	.....12,459,031	2892.74	.....269,136	.....0	.....0	.....0	.....153,089	.....0	.....0	.....(269,136)	.....0	.....0	0001.....	
S&P 500 OTC Call Option 9SCSM0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/07/2019	02/07/2020	02/07/2020	Closing Sale	.....2,517	.....6,811,128	2706.05	.....130,071	.....0	.....432,440	.....0	.....432,440	.....(175,274)	.....0	.....0	.....302,369	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	Closing Sale22,36966,929,614	2992.074,457,47106,464,41706,464,417(2,929,915)002,006,94700	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SSGA0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	12/07/2020	Closing Sale	1,135	3,570,608	3145.91.....	121,763	0	42,930	42,930			(45,173)	0	0	(78,833)	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	12/21/2020	Closing Sale	627	2,100,494	3350.07.....	77,152	0	216,222	216,222			(2,449)	0	0	139,069	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	Closing Sale	672	2,119,239	3153.63.....	134,400	0	325,732	325,732			(23,348)	0	0	191,332	0	0	0001.....
S&P 500 OTC Call Option 9SDBA0AS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Deutsche Bank.... 7LTFWFZYICNSX8D621K86	02/07/2019	02/07/2020	02/07/2020	Closing Sale	1,423	3,850,709	2706.05.....	142,471	0	389,650	389,650			(240,874)	0	0	247,180	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZC88VD9IULB80	03/21/2019	03/20/2020	03/20/2020	Closing Sale	42,919	122,528,595	2854.88.....	7,498,808	0	0	0			(9,287,846)	0	0	(7,498,808)	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley.... 4PQUHN3JPFGNF3BB65	03/16/2020	04/14/2020	04/14/2020	Closing Sale	6,181	17,970,701	2907.41.....	0	1,236,200	0	0			0	0	0	(1,236,200)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZC88VD9IULB80	08/21/2019	08/21/2020	08/21/2020	Closing Sale	15,531	45,419,322	2924.43.....	1,671,446	0	1,990,332	1,990,332			(2,168,146)	0	0	318,886	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	11/06/2020	Closing Sale	4,606	14,210,339	3085.18.....	921,200	0	1,954,142	1,954,142			(345,942)	0	0	1,032,942	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	Closing Sale	14,993	44,860,106	2992.07.....	2,987,655	0	4,332,827	4,332,827			(1,963,799)	0	0	1,345,172	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/27/2019	12/28/2020	12/28/2020	Closing Sale	590	1,911,612	3240.02.....	24,768	0	0	0			(12,090)	0	0	(24,768)	0	0	0001.....
S&P 500 OTC Call Option 9SSGA0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	Closing Sale	2,502	7,890,382	3153.63.....	255,654	0	42,892	42,892			(84,009)	0	0	(212,762)	0	0	0001.....
S&P 500 OTC Call Option 9SRBM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	04/14/2020	Closing Sale	509	1,479,872	2907.41.....	29,600	0	0	0			8,691	0	0	(29,600)	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/28/2019	08/28/2020	08/28/2020	Closing Sale	488	1,409,315	2887.94.....	21,150	0	0	0			(46,774)	0	0	(21,150)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/27/2019	11/27/2020	11/27/2020	Closing Sale	3,612	11,390,912	3153.63.....	722,400	0	1,750,809	1,750,809			(125,494)	0	0	1,028,409	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	12/07/2020	Closing Sale	2,292	7,210,426	3145.91.....	458,400	0	1,251,547	1,251,547			(99,493)	0	0	793,147	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	Closing Sale	2,055	6,039,213	2938.79.....	411,000	0	987,756	987,756			(364,212)	0	0	576,756	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZC88VD9IULB80	01/18/2019	01/21/2020	01/21/2020	Closing Sale	15,603	41,671,088	2670.71.....	1,620,996	0	4,348,871	4,348,871			(2,701,995)	0	0	2,727,876	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	Closing Sale	1,439	4,559,903	3168.8.....	287,800	0	688,835	688,835			(44,069)	0	0	401,035	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	10/14/2020	Closing Sale	3,591	10,651,445	2966.15.....	718,200	0	1,876,369	1,876,369			(566,069)	0	0	1,158,169	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10/21/2020	Closing Sale	7,467	22,451,178	3006.72.....	1,493,400	0	3,202,148	3,202,148			(957,482)	0	0	1,708,748	0	0	0001.....
S&P 500 OTC Call Option 9SSGM0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	12/21/2020	Closing Sale	363	1,169,303	3221.22.....	21,411	0	0	0			(6,709)	0	0	(21,411)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	05/28/2020	Closing Sale	18,077	50,658,804	2802.39.....	3,886,555	0	4,109,625	4,109,625			(4,390,807)	0	0	223,070	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0MM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	06/26/2020	Closing Sale	19,298	56,770,084	2941.76.....	3,666,620	.....0	1,298,562	.....0	.....	(2,971,078)	.....0	.....0	(2,368,058)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/26/2019	04/28/2020	04/28/2020	Closing Sale	3,021	8,881,377	2939.88.....	279,775	.....0	130,374	.....0	.....	(99,246)	.....0	.....0	(149,401)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	05/21/2020	Closing Sale	1,557	4,459,809	2864.36.....	281,412	.....0	131,022	.....0	.....	(342,021)	.....0	.....0	(150,391)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	05/14/2020	Closing Sale	893	2,531,128	2834.41.....	93,399	.....0	131,862	.....0	.....	(124,410)	.....0	.....0	38,463	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0NG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10/21/2020	Closing Sale	33,731	101,419,672	3006.72.....	6,746,200	.....0	14,465,202	.....0	.....	(4,325,272)	.....0	.....0	7,719,002	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0CQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	03/20/2020	Closing Sale	1,713	4,890,409	2854.88.....	299,295	.....0	.....0	.....0	.....	(370,701)	.....0	.....0	(299,295)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	09/28/2020	Closing Sale	1,259	3,728,894	2961.79.....	251,800	.....0	490,771	.....0	.....	(196,701)	.....0	.....0	238,971	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	06/19/2020	Closing Sale	41,692	123,010,578	2950.46.....	7,343,629	.....0	6,140,398	.....0	.....	(6,600,020)	.....0	.....0	(1,203,231)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBM0AC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/14/2019	02/14/2020	02/14/2020	Closing Sale	415	1,139,478	2745.73.....	24,966	.....0	56,426	.....0	.....	(8,232)	.....0	.....0	31,460	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	11/06/2020	Closing Sale	3,621	11,171,437	3085.18.....	724,200	.....0	1,536,245	.....0	.....	(271,962)	.....0	.....0	812,045	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0HM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	12/21/2020	Closing Sale	22,848	73,598,435	3221.22.....	4,569,600	.....0	10,823,098	.....0	.....	5,591	.....0	.....0	6,253,498	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0BO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	12/21/2020	Closing Sale	866	2,789,577	3221.22.....	173,200	.....0	410,224	.....0	.....	212	.....0	.....0	237,024	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0PY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	12/21/2020	Closing Sale	57,398	184,891,586	3221.22.....	11,479,600	.....0	27,189,433	.....0	.....	14,045	.....0	.....0	15,709,833	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCMOAA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	06/12/2020	Closing Sale	364	1,050,861	2886.98.....	25,200	.....0	.....0	.....0	.....	(1,523)	.....0	.....0	(25,200)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	09/28/2020	Closing Sale	2,178	6,450,779	2961.79.....	435,600	.....0	849,006	.....0	.....	(340,282)	.....0	.....0	413,406	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0NK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	11/13/2020	Closing Sale	10,272	31,808,583	3096.63.....	2,054,400	.....0	5,018,077	.....0	.....	(711,788)	.....0	.....0	2,963,677	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0PE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	Closing Sale	5,377	17,421,588	3240.02.....	1,075,400	.....0	2,663,443	.....0	.....	49,334	.....0	.....0	1,588,043	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0DH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	04/21/2020	04/21/2021	10/01/2020	Closing Sale	109	298,285	2736.56.....	.....0	.....24,012	.....24,012	.....0	.....	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	06/19/2020	Closing Sale	3	8,851	2950.46.....	528	.....0	442	.....0	.....	(475)	.....0	.....0	(87)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSM0AQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	03/07/2019	03/06/2020	03/06/2020	Closing Sale	3,718	10,220,522	2748.93.....	216,664	.....0	.....0	.....0	.....	(158,534)	.....0	.....0	(216,664)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2019	08/07/2020	08/07/2020	Closing Sale	936	2,699,405	2883.98.....	187,200	.....0	437,393	.....0	.....	(192,229)	.....0	.....0	250,193	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	01/21/2020	Closing Sale	27,208	72,664,678	2670.71.....	5,086,536	.....0	17,687,377	.....0	.....	(10,146,933)	.....0	.....0	12,600,841	.....0	.....0	0001.....

E19.20

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 OTC Call Option 9SDBS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Deutsche Bank.....	7LTFWFZYICNSX8D621K86	06/21/2019	06/19/2020	06/19/2020	Closing Sale	.....34	.....100,316	2950.46.....	.....5,989	.....0	.....7,167	.....0	.....7,167	.....	.....(5,382)	.....0	.....0	.....1,178	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0GY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	Closing Sale	.....615	.....1,948,812	3168.8.....	.....123,000	.....0	.....294,394	.....0	.....294,394	.....	.....(18,834)	.....0	.....0	.....171,394	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0NS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/27/2019	11/27/2020	11/27/2020	Closing Sale	.....5,521	.....17,411,191	3153.63.....	.....1,104,200	.....0	.....2,676,139	.....0	.....2,676,139	.....	.....(191,820)	.....0	.....0	.....1,571,939	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0BA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	Closing Sale	.....3,720	.....11,731,504	3153.63.....	.....744,000	.....0	.....1,803,158	.....0	.....1,803,158	.....	.....(129,247)	.....0	.....0	.....1,059,158	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0NY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	Closing Sale	.....1,098	.....3,301,379	3006.72.....	.....219,600	.....0	.....470,866	.....0	.....470,866	.....	.....(140,795)	.....0	.....0	.....251,266	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	07/21/2020	Closing Sale	.....1,465	.....4,360,734	2976.61.....	.....265,575	.....0	.....411,211	.....0	.....411,211	.....	.....(207,888)	.....0	.....0	.....145,636	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	05/21/2020	Closing Sale	.....1,746	.....5,001,173	2864.36.....	.....315,572	.....0	.....146,926	.....0	.....146,926	.....	.....(383,538)	.....0	.....0	.....(168,646)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0GU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	02/21/2020	Closing Sale	.....6,119	.....16,979,491	2774.88.....	.....1,061,218	.....0	.....3,444,202	.....0	.....3,444,202	.....	.....(1,759,636)	.....0	.....0	.....2,382,983	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	03/06/2020	Closing Sale	.....10,982	.....30,188,749	2748.93.....	.....2,525,860	.....0	.....2,453,818	.....0	.....2,453,818	.....	.....(2,841,239)	.....0	.....0	.....(72,042)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0OK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	12/21/2020	Closing Sale	.....10,887	.....35,069,422	3221.22.....	.....2,177,400	.....0	.....5,157,172	.....0	.....5,157,172	.....	.....2,664	.....0	.....0	.....2,979,772	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0BQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	12/21/2020	Closing Sale	.....6,743	.....21,720,686	3221.22.....	.....1,348,600	.....0	.....3,194,159	.....0	.....3,194,159	.....	.....1,650	.....0	.....0	.....1,845,559	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0NO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	11/13/2020	Closing Sale	.....3,565	.....11,039,486	3096.63.....	.....713,000	.....0	.....1,741,574	.....0	.....1,741,574	.....	.....(247,033)	.....0	.....0	.....1,028,574	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	02/21/2020	Closing Sale	.....26,585	.....73,770,185	2774.88.....	.....4,610,637	.....0	.....14,963,899	.....0	.....14,963,899	.....	.....(7,645,026)	.....0	.....0	.....10,353,262	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Closing Sale	.....48,748	.....142,560,114	2924.43.....	.....9,209,472	.....0	.....23,044,642	.....0	.....23,044,642	.....	.....(9,097,030)	.....0	.....0	.....13,835,170	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/12/2019	07/14/2020	07/14/2020	Closing Sale	.....26,747	.....80,609,306	3013.77.....	.....5,349,400	.....0	.....4,914,761	.....0	.....4,914,761	.....	.....(2,428,463)	.....0	.....0	.....(434,639)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/28/2019	03/27/2020	03/27/2020	Closing Sale	.....3,147	.....8,860,190	2815.44.....	.....311,868	.....0	.....571,727	.....0	.....571,727	.....	.....(379,573)	.....0	.....0	.....259,859	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	04/18/2019	04/21/2020	04/21/2020	Closing Sale	.....1,639	.....4,761,344	2905.03.....	.....291,294	.....0	.....0	.....0	.....0	.....	.....(290,074)	.....0	.....0	.....(291,294)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLA0CU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	08/14/2019	08/14/2020	08/14/2020	Closing Sale	.....1,507	.....4,280,784	2840.6.....	.....182,784	.....0	.....304,897	.....0	.....304,897	.....	.....(298,308)	.....0	.....0	.....122,113	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0BC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	12/07/2020	Closing Sale	.....318	.....1,000,399	3145.91.....	.....63,600	.....0	.....173,644	.....0	.....173,644	.....	.....(13,804)	.....0	.....0	.....110,044	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	03/21/2019	03/20/2020	03/20/2020	Closing Sale	.....30,972	.....88,421,343	2854.88.....	.....5,411,428	.....0	.....0	.....0	.....0	.....	.....(6,702,466)	.....0	.....0	.....(5,411,428)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0ES	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Closing Sale	.....527	.....1,541,175	2924.43.....	.....65,037	.....0	.....187,480	.....0	.....187,480	.....	.....(83,578)	.....0	.....0	.....122,443	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	05/21/2020	Closing Sale1,5504,439,758	2864.36.....280,1470130,4330130,433(340,483)00(149,715)00	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0JC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	06/19/2020	Closing Sale	31,470	92,850,976	2950.46	5,543,126	0	4,634,902	0		(4,981,834)	0	0	(908,224)	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/20/2019	09/21/2020	09/21/2020	Closing Sale	856	2,561,212	2992.07	47,106	0	0	0		(47,409)	0	0	(47,106)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	07/07/2020	Closing Sale	2,448	7,320,524	2990.41	489,600	0	379,220	0		(262,547)	0	0	(110,380)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	Closing Sale	1,337	4,019,985	3006.72	258,482	0	573,359	0		(180,359)	0	0	314,877	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/12/2019	07/14/2020	07/14/2020	Closing Sale	1,589	4,788,881	3013.77	147,984	0	0	0		(59,474)	0	0	(147,984)	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	08/21/2020	Closing Sale	769	2,248,887	2924.43	31,500	0	0	0		(62,536)	0	0	(31,500)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	05/21/2020	Closing Sale	2,137	6,121,137	2864.36	386,241	0	179,829	0		(469,428)	0	0	(206,413)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	04/21/2020	Closing Sale	6,726	19,539,232	2905.03	1,195,816	0	0	0		(1,189,955)	0	0	(1,195,816)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	05/21/2020	Closing Sale	35,815	102,587,053	2864.36	6,473,203	0	3,013,832	0		(7,867,354)	0	0	(3,459,371)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/07/2019	10/07/2020	10/07/2020	Closing Sale	1,416	4,161,327	2938.79	159,744	0	238,991	0		(228,392)	0	0	79,247	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	03/06/2020	Closing Sale	964	2,649,969	2748.93	95,137	0	255,397	0		(157,005)	0	0	160,260	0	0	0001.....
S&P 500 OTC Call Option 9SCSA0BB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2019	11/20/2020	11/20/2020	Closing Sale	12,086	37,509,384	3103.54	1,305,288	0	717,371	0		(720,006)	0	0	(587,917)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	Closing Sale	7,189	21,509,991	2992.07	1,432,552	0	2,077,549	0		(941,623)	0	0	644,997	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	05/14/2020	Closing Sale	303	858,826	2834.41	17,114	0	0	0		(3,058)	0	0	(17,114)	0	0	0001.....
S&P 500 OTC Call Option 9SSGM0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	Closing Sale	235	741,103	3153.63	11,099	0	0	0		(8,099)	0	0	(11,099)	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0DB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	10/14/2020	Closing Sale	1,075	3,188,611	2966.15	116,702	0	163,803	0		(158,667)	0	0	47,101	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	10/14/2020	Closing Sale	3,988	11,829,006	2966.15	797,600	0	2,083,810	0		(628,651)	0	0	1,286,210	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	Closing Sale	3,444	10,861,102	3153.63	688,800	0	1,669,376	0		(119,657)	0	0	980,576	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/07/2019	11/06/2020	11/06/2020	Closing Sale	4,402	13,580,962	3085.18	145,310	0	0	0		(227,037)	0	0	(145,310)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	02/21/2020	Closing Sale	4	11,100	2774.88	694	0	2,251	0		(1,150)	0	0	1,558	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	12/21/2020	Closing Sale	20,042	64,559,691	3221.22	4,008,400	0	9,493,895	0		4,904	0	0	5,485,495	0	0	0001.....
S&P 500 OTC Call Option 9SDBM0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Deutsche Bank....	7LTFWZYICNSX8D621K86	06/21/2019	06/19/2020	06/19/2020	Closing Sale	515	1,519,487	2950.46	32,528	0	0	0		(38,678)	0	0	(32,528)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCSM0BA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/14/2019	08/14/2020	Closing Sale	563	1,599,258	2840.6	26,240	0	0	0	0		(38,856)	0	0	(26,240)	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/06/2019	09/04/2020	Closing Sale	1,407	4,191,045	2978.71	151,717	0	136,507	136,507			(146,638)	0	0	(15,210)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	Closing Sale	100	300,672	3006.72	20,000	0	42,884	42,884			(12,823)	0	0	22,884	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	Closing Sale	21,139	61,819,526	2924.43	3,993,580	0	9,993,039	9,993,039			(3,944,820)	0	0	5,999,460	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	Closing Sale	65	190,088	2924.43	12,280	0	30,727	30,727			(12,130)	0	0	18,448	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2019	02/07/2020	Closing Sale	10,462	28,310,695	2706.05	1,883,160	0	6,503,807	6,503,807			(3,621,858)	0	0	4,620,647	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	Closing Sale	7,574	23,020,567	3039.42	1,514,800	0	1,754,214	1,754,214			(800,366)	0	0	239,414	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	11/21/2019	11/20/2020	Closing Sale	5,371	16,669,113	3103.54	1,074,200	0	2,438,434	2,438,434			(358,675)	0	0	1,364,234	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	10/28/2019	10/28/2020	Closing Sale	6,054	18,400,649	3039.42	1,210,800	0	1,402,167	1,402,167			(639,744)	0	0	191,367	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/06/2019	09/04/2020	Closing Sale	2,894	8,144,005	2814.1	111,198	0	0	0			(157,830)	0	0	(111,198)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	Closing Sale	3,175	9,330,658	2938.79	635,000	0	1,526,096	1,526,096			(562,712)	0	0	891,096	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	Closing Sale	1,330	3,908,591	2938.79	266,000	0	639,278	639,278			(235,719)	0	0	373,278	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	Closing Sale	21,209	60,549,150	2854.88	3,705,636	0	0	0			(4,589,713)	0	0	(3,705,636)	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	Closing Sale	4,603	14,480,624	3145.91	920,600	0	2,513,468	2,513,468			(199,811)	0	0	1,592,868	0	0	0001.....
S&P 500 OTC Call Option 9SRBA0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	05/28/2019	05/28/2020	Closing Sale	2,569	7,199,340	2802.39	261,344	0	472,522	472,522			(484,519)	0	0	211,178	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/06/2019	12/07/2020	Closing Sale	3,811	11,989,063	3145.91	160,666	0	0	0			(135,402)	0	0	(160,666)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	Closing Sale	7,544	24,300,884	3221.22	1,508,800	0	3,573,593	3,573,593			1,846	0	0	2,064,793	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2019	08/07/2020	Closing Sale	18,315	52,820,094	2883.98	3,663,000	0	8,558,600	8,558,600			(3,761,403)	0	0	4,895,600	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	Closing Sale	11,729	31,009,717	2643.85	2,697,670	0	7,417,302	7,417,302			(4,187,065)	0	0	4,719,632	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	Closing Sale	429	1,389,969	3240.02	85,800	0	212,501	212,501			3,936	0	0	126,701	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	10/14/2019	10/14/2020	Closing Sale	3,570	10,589,156	2966.15	714,000	0	1,865,396	1,865,396			(562,759)	0	0	1,151,396	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	Closing Sale	1,136	3,599,757	3168.8	120,950	0	28,772	28,772			(33,199)	0	0	(92,178)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMLS0NW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	Closing Sale	.....645	....1,939,334	3006.72.....	.....129,000	.....0	.....276,602	.....0	.....276,602	.....	.....(82,707)	.....0	.....0	.....147,602	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSA0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	01/14/2019	01/14/2020	01/14/2020	Closing Sale	.....894	....2,308,853	2582.61.....	.....96,507	.....0	.....317,018	.....0	.....317,018	.....	.....(221,852)	.....0	.....0	.....220,510	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMSA0AA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPF6FNF3BB65	03/20/2020	03/19/2021	10/01/2020	Closing Sale	.....564	....1,299,975	2304.92.....	.....0	.....122,198	.....122,198	.....0	.....122,198	.....	.....0	.....0	.....0	.....0	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0GE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	01/21/2020	Closing Sale	.....26,117	..69,750,933	2670.71.....	.....4,882,573	.....0	.....16,978,139	.....0	.....16,978,139	.....	.....(9,740,057)	.....0	.....0	.....12,095,566	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBA0AI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	06/19/2020	Closing Sale	.....14,791	..43,640,254	2950.46.....	.....1,461,942	.....0	.....783,219	.....0	.....783,219	.....	.....(1,069,402)	.....0	.....0	.....(678,723)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	09/21/2020	Closing Sale	.....39,909	119,410,522	2992.07.....	.....7,952,666	.....0	.....11,533,302	.....0	.....11,533,302	.....	.....(5,227,324)	.....0	.....0	.....3,580,635	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0PW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	12/07/2020	Closing Sale	.....4,368	..13,741,335	3145.91.....	.....873,400	.....0	.....2,385,146	.....0	.....2,385,146	.....	.....(189,809)	.....0	.....0	.....1,511,746	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	04/26/2019	04/28/2020	04/28/2020	Closing Sale	.....18,161	..53,391,161	2939.88.....	.....3,632,200	.....0	.....0	.....0	.....0	.....	.....(2,290,703)	.....0	.....0	.....(3,632,200)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0MU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	07/28/2020	Closing Sale	.....15,424	..46,670,865	3025.86.....	.....2,776,320	.....0	.....2,970,354	.....0	.....2,970,354	.....	.....(1,635,129)	.....0	.....0	.....194,034	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0NA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	09/21/2020	Closing Sale	.....1,277	....3,820,873	2992.07.....	.....254,468	.....0	.....369,040	.....0	.....369,040	.....	.....(167,263)	.....0	.....0	.....114,572	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSMOAL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	01/07/2019	01/07/2020	01/07/2020	Closing Sale	.....2,518	....6,420,119	2549.69.....	.....127,758	.....0	.....494,581	.....0	.....494,581	.....	.....(347,914)	.....0	.....0	.....366,823	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0OU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11/20/2020	Closing Sale	.....22,893	..71,049,341	3103.54.....	.....4,578,600	.....0	.....10,393,422	.....0	.....10,393,422	.....	.....(1,528,791)	.....0	.....0	.....5,814,822	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/26/2019	07/28/2020	07/28/2020	Closing Sale	.....235	.....711,077	3025.86.....	.....42,300	.....0	.....45,256	.....0	.....45,256	.....	.....(24,913)	.....0	.....0	.....2,956	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	Closing Sale	.....3,389	....9,959,559	2938.79.....	.....677,800	.....0	.....1,628,957	.....0	.....1,628,957	.....	.....(600,640)	.....0	.....0	.....951,157	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSMOAN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	01/18/2019	01/21/2020	01/21/2020	Closing Sale	.....315	.....841,274	2670.71.....	.....17,808	.....0	.....93,406	.....0	.....93,406	.....	.....(45,849)	.....0	.....0	.....75,598	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KQ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	09/14/2020	Closing Sale	.....11,711	..35,219,544	3007.39.....	.....2,263,619	.....0	.....4,405,093	.....0	.....4,405,093	.....	.....(1,438,387)	.....0	.....0	.....2,141,473	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSMOAX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	07/19/2019	07/21/2020	07/21/2020	Closing Sale	.....524	....1,559,744	2976.61.....	.....27,456	.....0	.....0	.....0	.....0	.....	.....(17,725)	.....0	.....0	.....(27,456)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	06/26/2020	06/26/2020	Closing Sale	.....24,034	..70,702,260	2941.76.....	.....0	.....4,806,800	.....1,617,248	.....0	.....1,617,248	.....	.....0	.....0	.....0	.....(3,189,552)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	06/19/2020	Closing Sale	.....22,800	..67,270,488	2950.46.....	.....4,015,992	.....0	.....3,357,984	.....0	.....3,357,984	.....	.....(3,609,337)	.....0	.....0	.....(658,008)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/06/2019	09/04/2020	09/04/2020	Closing Sale	.....17,330	..51,621,044	2978.71.....	.....3,466,000	.....0	.....7,768,173	.....0	.....7,768,173	.....	.....(2,351,427)	.....0	.....0	.....4,302,173	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	07/21/2020	Closing Sale	.....19,119	..56,909,807	2976.61.....	.....3,465,892	.....0	.....5,366,512	.....0	.....5,366,512	.....	.....(2,713,048)	.....0	.....0	.....1,900,620	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2019	03/27/2020	03/27/2020	Closing Sale19,244	..54,180,327	2815.44.....4,426,1200000(3,837,758)00(4,426,120)00	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0RC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	04/21/2020	Closing Sale	6,216	18,057,666	2905.03.....	0	1,243,200	0	0	0		0	0	0	(1,243,200)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	Closing Sale	5,753	17,039,178	2961.79.....	1,150,600	2,242,577	0	2,242,577		(898,826)	0	0	0	1,091,977	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	Closing Sale	10,353	31,128,572	3006.72.....	2,070,600	4,439,781	0	4,439,781		(1,327,549)	0	0	0	2,369,181	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	Closing Sale	19,956	59,401,229	2976.61.....	3,617,624	5,601,450	0	5,601,450		(2,831,820)	0	0	0	1,983,826	0	0	0001.....
S&P 500 OTC Call Option 9SBCA0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	Closing Sale	2,929	9,490,019	3240.02.....	313,169	0	0	0		27,072	0	0	0	(313,169)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	Closing Sale	19,254	55,150,387	2864.36.....	3,479,968	1,620,224	0	1,620,224		(4,229,458)	0	0	0	(1,859,744)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	Closing Sale	5,852	17,599,246	3007.39.....	1,131,133	2,201,230	0	2,201,230		(718,764)	0	0	0	1,070,097	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MC	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	Closing Sale	7,698	22,799,859	2961.79.....	1,539,600	3,000,757	0	3,000,757		(1,202,706)	0	0	0	1,461,157	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/13/2019	09/14/2020	Closing Sale	326	980,409	3007.39.....	63,013	122,625	0	122,625		(40,040)	0	0	0	59,612	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PO	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	Closing Sale	3,799	11,790,348	3103.54.....	759,800	1,724,746	0	1,724,746		(253,697)	0	0	0	964,946	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	Closing Sale	4,652	13,919,110	2992.07.....	927,004	1,344,381	0	1,344,381		(609,324)	0	0	0	417,377	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	Closing Sale	5,052	16,008,778	3168.8.....	1,010,400	2,418,342	0	2,418,342		(154,715)	0	0	0	1,407,942	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HE	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	Closing Sale	4,330	13,720,904	3168.8.....	866,000	2,072,728	0	2,072,728		(132,604)	0	0	0	1,206,728	0	0	0001.....
S&P 500 OTC Call Option 9SCSM0BF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYJLN8C386E	09/27/2019	09/28/2020	Closing Sale	523	1,549,016	2961.79.....	31,929	0	0	0		(42,751)	0	0	0	(31,929)	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	Closing Sale	3,417	10,749,574	3145.91.....	683,400	1,865,853	0	1,865,853		(148,328)	0	0	0	1,182,453	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HA	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	Closing Sale	21,493	59,640,496	2774.88.....	3,727,531	12,097,765	0	12,097,765		(6,180,724)	0	0	0	8,370,234	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	Closing Sale	319	1,011,004	3169.29.....	63,800	152,702	0	152,702		(9,667)	0	0	0	88,902	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	Closing Sale	11,538	35,808,645	3103.54.....	2,307,600	5,238,252	0	5,238,252		(770,506)	0	0	0	2,930,652	0	0	0001.....
S&P 500 OTC Call Option 9SMLA0CT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	Closing Sale	14,157	42,139,868	2976.61.....	1,382,148	583,242	0	583,242		(1,017,467)	0	0	0	(798,906)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OI	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	Closing Sale	7,416	22,540,339	3039.42.....	1,483,200	1,717,620	0	1,717,620		(783,670)	0	0	0	234,420	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CM	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/07/2019	01/07/2020	Closing Sale	11,754	29,969,056	2549.69.....	2,115,720	8,080,757	0	8,080,757		(5,888,000)	0	0	0	5,965,037	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PK	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	Closing Sale	586	1,818,674	3103.54.....	76,748	193,298	0	193,298		(79,585)	0	0	0	116,550	0	0	0001.....

E19.25

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												686,847,106	29,843,987	1,104,585,711	0	1,104,585,711	XX	(582,458,862)	0	0	387,773,226	0	0	XXX	
Total Purchased Options																									
0439999999. Total-Purchased Options-Call Options and Warrants.....												686,847,106	29,843,987	1,104,585,711	0	1,104,585,711	XX	(582,458,862)	0	0	387,773,226	0	0	XXX	
0499999999. Total-Purchased Options.....												686,847,106	29,843,987	1,104,585,711	0	1,104,585,711	XX	(582,458,862)	0	0	387,773,226	0	0	XXX	
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No 108 - Call Options and Warrants																									
E19.27	Credit Suisse Balanced Trend 5 9CCSS0AG	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/13/2019	12/14/2020	12/14/2020	osing Purcha	33	9,162	277.65	(6,409)	0	0	0		(6,374)	0	0	6,409	0	0	0001.....	
	Credit Suisse Balanced Trend 5 9CCSS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/13/2019	11/13/2020	11/13/2020	osing Purcha	41	11,546	281.61	(7,945)	0	0	0		(7,920)	0	0	7,945	0	0	0001.....	
	MSCI Emerging Markets 9MMSG0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/21/2019	11/20/2020	11/20/2020	osing Purcha	2,939	3,320,218	1129.71	(470,211)	0	(233,797)	0	(233,797)		(280,439)	0	0	236,413	0	0	0001.....
	MSCI Emerging Markets 9MBCS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	03/20/2020	osing Purcha	2,664	3,114,935	1169.27	(142,444)	0	0	0		(110,593)	0	0	142,444	0	0	0001.....	
	MSCI Emerging Markets 9MMLS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	07/21/2020	osing Purcha	3,092	3,560,778	1151.61	(171,884)	0	0	0		(55,377)	0	0	171,884	0	0	0001.....	
	MSCI Emerging Markets 9MBCS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	12/21/2020	osing Purcha	3,687	4,410,647	1196.27	(574,177)	0	(219,930)	0	(219,930)		(428,066)	0	0	354,247	0	0	0001.....
	MSCI Emerging Markets 9MMLS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	01/21/2020	osing Purcha	2,780	3,111,876	1119.38	(372,492)	0	(20,767)	0	(20,767)		(334,381)	0	0	351,726	0	0	0001.....
	MSCI Emerging Markets 9MCS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	08/21/2020	osing Purcha	3,163	3,385,201	1070.25	(350,049)	0	(68,321)	0	(68,321)		(74,249)	0	0	281,728	0	0	0001.....
	MSCI Emerging Markets 9MMLS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	09/21/2020	osing Purcha	2,734	3,034,412	1109.88	(429,293)	0	0	0		(246,120)	0	0	429,293	0	0	0001.....	
	MSCI Emerging Markets 9MRBS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	osing Purcha	3,092	3,439,324	1112.33	(500,409)	0	(79,093)	0	(79,093)		(284,836)	0	0	421,316	0	0	0001.....
	MSCI Emerging Markets 9MMLS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	05/21/2020	osing Purcha	3,353	3,661,375	1091.97	(358,905)	0	0	0		(158,563)	0	0	358,905	0	0	0001.....	
	MSCI Emerging Markets 9MMLS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	06/21/2019	06/19/2020	06/19/2020	osing Purcha	2,896	3,319,135	1146.11	(165,159)	0	0	0		(62,444)	0	0	165,159	0	0	0001.....	
	MSCI Emerging Markets 9MCS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	04/21/2020	osing Purcha	2,627	3,138,109	1194.56	(500)	0	0	0		28,358	0	0	500	0	0	0001.....	
	Russell 2000 OTC Call Option 9RMLS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	04/21/2020	osing Purcha	1,833	2,962,440	1616.17	0	0	0	0		173,123	0	0	0	0	0	0001.....	
	Russell 2000 OTC Call Option 9RCS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/26/2019	04/28/2020	04/28/2020	osing Purcha	3,901	6,376,731	1634.64	(407,772)	0	0	0		(82,413)	0	0	407,772	0	0	0001.....	
	Russell 2000 OTC Call Option 9RMLS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	02/14/2020	osing Purcha	7,288	11,610,950	1593.16	(527,433)	0	(688,133)	0	(688,133)		131,273	0	0	(160,700)	0	0	0001.....
	Russell 2000 OTC Call Option 9RMLS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	02/21/2020	osing Purcha	1,409	2,286,990	1623.13	(130,896)	0	(78,171)	0	(78,171)		(34,039)	0	0	52,725	0	0	0001.....
	Russell 2000 OTC Call Option 9RMLS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	07/28/2020	osing Purcha	4,091	6,641,084	1623.34	(388,850)	0	0	0		77,067	0	0	388,850	0	0	0001.....	
	Russell 2000 OTC Call Option 9RBCS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	osing Purcha	694	1,082,078	1559.19	(114,996)	0	(35,984)	0	(35,984)		5,711	0	0	79,012	0	0	0001.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RBCS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	osing Purcha	1,309	2,019,420	1542.72	(227,491)	0	(89,431)	0	(89,431)		16,231	0	0	138,060	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	06/12/2020	osing Purcha	8,512	13,343,156	1567.57	(810,172)	0	0	0	0		415,393	0	0	810,172	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/28/2019	08/28/2020	08/28/2020	osing Purcha	3,456	5,245,413	1517.77	(430,860)	0	(209,313)	0	(209,313)		254,010	0	0	221,547	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	04/14/2020	osing Purcha	8,317	13,570,932	1631.71	(605,006)	0	0	0	0		71,566	0	0	605,006	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	09/28/2020	osing Purcha	5,406	8,366,001	1547.54	(989,136)	0	0	0	0		(11,857)	0	0	989,136	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	osing Purcha	768	1,179,863	1536.28	(135,997)	0	(57,416)	0	(57,416)		10,732	0	0	78,582	0	0	0001.....
Russell 2000 OTC Call Option 9RCS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/07/2019	01/07/2020	01/07/2020	osing Purcha	2,434	3,527,742	1449.36	(181,479)	0	(508,589)	0	(508,589)		352,101	0	0	(327,110)	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	05/21/2019	05/21/2020	05/21/2020	osing Purcha	2,453	3,918,618	1597.48	(269,879)	0	0	0	0		15,084	0	0	269,879	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	10/14/2019	10/14/2020	10/14/2020	osing Purcha	6,317	9,781,811	1548.49	(1,111,223)	0	(462,152)	0	(462,152)		46,663	0	0	649,072	0	0	0001.....
Russell 2000 OTC Call Option 9RDBS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley...	4PQUHN3JPFNGF3BB65	01/28/2019	01/28/2020	01/28/2020	osing Purcha	2,762	4,183,878	1514.8	(264,490)	0	(396,375)	0	(396,375)		168,471	0	0	(131,885)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	05/14/2020	osing Purcha	8,392	13,333,965	1588.89	(1,290,438)	0	0	0	0		(276,031)	0	0	1,290,438	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	10/28/2019	10/28/2020	10/28/2020	osing Purcha	3,143	5,075,442	1614.84	(554,488)	0	0	0	0		(116,395)	0	0	554,488	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	03/07/2019	03/06/2020	03/06/2020	osing Purcha	2,481	3,897,304	1570.86	(301,838)	0	0	0	0		(13,115)	0	0	301,838	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	02/28/2019	02/28/2020	02/28/2020	osing Purcha	2,666	4,324,332	1622.03	(273,905)	0	0	0	0		(81,022)	0	0	273,905	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	10/21/2019	10/21/2020	10/21/2020	osing Purcha	2,226	3,554,477	1596.8	(388,615)	0	(15,537)	0	(15,537)		(54,566)	0	0	373,078	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	11/13/2020	osing Purcha	3,229	5,214,351	1614.85	(593,458)	0	(417,155)	0	(417,155)		(131,973)	0	0	176,303	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	11/27/2020	osing Purcha	3,213	5,396,844	1679.69	(559,126)	0	(564,139)	0	(564,139)		(218,592)	0	0	(5,012)	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0T8PU41	12/06/2019	12/07/2020	12/07/2020	osing Purcha	2,791	4,652,625	1667.01	(502,575)	0	(625,887)	0	(625,887)		(179,862)	0	0	(123,312)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	12/21/2020	osing Purcha	2,608	4,446,640	1705	(469,701)	0	(691,981)	0	(691,981)		(215,430)	0	0	(222,280)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/14/2019	01/14/2020	01/14/2020	osing Purcha	6,121	9,039,493	1476.8	(456,871)	0	(1,217,718)	0	(1,217,718)		718,564	0	0	(760,847)	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/14/2019	03/13/2020	03/13/2020	osing Purcha	6,543	10,447,535	1596.75	(800,981)	0	0	0	0		(165,107)	0	0	800,981	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	07/21/2020	osing Purcha	2,998	4,787,236	1596.81	(290,746)	0	0	0	0		101,393	0	0	290,746	0	0	0001.....

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Russell 2000 OTC Call Option 9RBCS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP570UK5573	01/18/2019	01/21/2020	osing Purcha	1,403	2,135,268	1521.93.....	(134,870)	0	(230,033)	0	(230,033)		73,284	0	0	(95,163)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	osing Purcha	1,862	3,031,913	1628.31.....	(323,448)	0	(292,390)	0	(292,390)		(70,795)	0	0	31,058	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	osing Purcha	1,703	2,685,290	1576.8.....	(314,987)	0	(45,947)	0	(45,947)		(35,496)	0	0	269,040	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	osing Purcha	983	1,669,390	1698.26.....	(163,591)	0	(211,935)	0	(211,935)		(65,768)	0	0	(48,344)	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	osing Purcha	3,052	4,981,322	1632.15.....	(367,980)	0	0	0	0		(100,504)	0	0	367,980	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	osing Purcha	3,900	6,112,509	1567.31.....	(672,672)	0	0	0	0		(24,778)	0	0	672,672	0	0	0001.....
Russell 2000 OTC Call Option 9RSGS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0T8PU41	12/06/2019	12/07/2020	osing Purcha	1,279	2,156,343	1685.96.....	(217,763)	0	(262,568)	0	(262,568)		(83,823)	0	0	(44,806)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	osing Purcha	5,379	8,933,120	1660.74.....	(989,682)	0	(1,046,377)	0	(1,046,377)		(359,848)	0	0	(56,695)	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	osing Purcha	813	1,403,295	1726.07.....	(137,592)	0	(198,583)	0	(198,583)		(67,151)	0	0	(60,991)	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0CT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	osing Purcha	1,952	3,150,782	1614.13.....	(185,147)	0	0	0	0		(17,245)	0	0	185,147	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	osing Purcha	2,782	4,482,052	1611.09.....	(472,801)	0	0	0	0		(100,479)	0	0	472,801	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP570UK5573	12/27/2019	12/28/2020	osing Purcha	683	1,178,134	1724.94.....	(114,484)	0	(185,305)	0	(185,305)		(53,826)	0	0	(70,820)	0	0	0001.....
Russell 2000 OTC Call Option 9RCSS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/13/2019	09/14/2020	osing Purcha	1,457	2,338,441	1604.97.....	(257,248)	0	0	0	0		(58,210)	0	0	257,248	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	osing Purcha	4,181	6,735,173	1610.9.....	(523,001)	0	0	0	0		(41,625)	0	0	523,001	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP570UK5573	11/14/2019	11/13/2020	osing Purcha	6,508	10,629,386	1633.28.....	(1,134,084)	0	(720,826)	0	(720,826)		(281,935)	0	0	413,258	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0BV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP570UK5573	05/28/2019	05/28/2020	osing Purcha	4,681	7,247,311	1548.24.....	(349,811)	0	0	0	0		380,230	0	0	349,811	0	0	0001.....
Russell 2000 OTC Call Option 9RBCS0CJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP570UK5573	10/07/2019	10/07/2020	osing Purcha	701	1,067,483	1522.8.....	(129,068)	0	(61,856)	0	(61,856)		12,086	0	0	67,212	0	0	0001.....
Russell 2000 OTC Call Option 9RCSS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/28/2019	03/27/2020	osing Purcha	4,957	7,822,543	1578.08.....	(621,013)	0	0	0	0		(43,545)	0	0	621,013	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	06/07/2019	06/05/2020	osing Purcha	2,489	3,890,307	1563.....	(380,170)	0	0	0	0		(16,774)	0	0	380,170	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	08/07/2019	08/07/2020	osing Purcha	3,465	5,365,241	1548.41.....	(427,720)	0	(71,996)	0	(71,996)		162,528	0	0	355,724	0	0	0001.....
Russell 2000 OTC Call Option 9RRBS0CF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	osing Purcha	2,378	3,698,147	1555.15.....	(250,261)	0	0	0	0		149,106	0	0	250,261	0	0	0001.....
Russell 2000 OTC Call Option 9RMLS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	osing Purcha	7,720	12,487,640	1617.57.....	(564,718)	0	0	0	0		320,487	0	0	564,718	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	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Russell 2000 OTC Call Option 9RRBS0BX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/07/2019	02/07/2020	osing Purcha	1,528	2,371,227	1551.85.....	(111,850)	.....0	(160,333)	.....0	(160,333)	.....	78,536	.....0	.....0	(48,483)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	09/20/2019	09/21/2020	osing Purcha	1,834	2,908,394	1585.82.....	(335,714)	.....0	.....0	.....0	.....0	.....	(57,987)	.....0	.....0	335,714	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	osing Purcha	3,140	5,124,292	1631.94.....	(382,044)	.....0	.....0	.....0	.....0	.....	(133,769)	.....0	.....0	382,044	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	osing Purcha	5,696	9,593,032	1684.17.....	(988,028)	.....0	(1,308,314)	.....0	(1,308,314)	.....	(376,663)	.....0	.....0	(320,286)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	10/28/2019	10/28/2020	osing Purcha	5,019	8,020,462	1598.02.....	(929,619)	.....0	.....0	.....0	.....0	.....	(172,992)	.....0	.....0	929,619	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	osing Purcha	3,039	4,853,891	1597.2.....	(283,691)	.....0	.....0	.....0	.....0	.....	91,059	.....0	.....0	283,691	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0BZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	osing Purcha	6,882	11,194,192	1626.59.....	(1,139,040)	.....0	.....0	.....0	.....0	.....	(299,294)	.....0	.....0	1,139,040	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	osing Purcha	2,139	3,464,431	1619.65.....	(395,416)	.....0	(52,427)	.....0	(52,427)	.....	(99,790)	.....0	.....0	342,989	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/06/2019	09/04/2020	osing Purcha	2,917	4,529,751	1552.88.....	(358,966)	.....0	.....0	.....0	.....0	.....	143,741	.....0	.....0	358,966	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0CH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	osing Purcha	721	1,100,419	1526.24.....	(131,352)	.....0	(61,141)	.....0	(61,141)	.....	11,922	.....0	.....0	70,211	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	07/05/2019	07/07/2020	osing Purcha	2,031	3,309,555	1629.52.....	(110,872)	.....0	.....0	.....0	.....0	.....	102,254	.....0	.....0	110,872	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RRBS0CZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	osing Purcha	2,473	4,119,598	1665.83.....	(452,485)	.....0	(613,378)	.....0	(613,378)	.....	(160,887)	.....0	.....0	(160,893)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/21/2019	11/20/2020	osing Purcha	2,121	3,413,325	1609.3.....	(389,606)	.....0	(373,362)	.....0	(373,362)	.....	(75,417)	.....0	.....0	16,245	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	10/14/2019	10/14/2020	osing Purcha	2,418	3,703,844	1531.78.....	(446,460)	.....0	(217,306)	.....0	(217,306)	.....	27,146	.....0	.....0	229,154	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RBCS0CR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	osing Purcha	7,346	12,489,963	1700.24.....	(1,324,557)	.....0	(2,174,489)	.....0	(2,174,489)	.....	(577,867)	.....0	.....0	(849,932)	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RSGS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	osing Purcha	2,999	4,924,268	1641.97.....	(519,007)	.....0	(6,568)	.....0	(6,568)	.....	(147,564)	.....0	.....0	512,439	.....0	.....0	0001.....
Russell 2000 OTC Call Option 9RMLS0DN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZC88VD9IULB80	08/14/2019	08/14/2020	osing Purcha	7,564	11,422,245	1510.08.....	(727,884)	.....0	(512,839)	.....0	(512,839)	.....	798,442	.....0	.....0	215,045	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	osing Purcha	22,369	68,950,877	3082.43.....	(3,249,321)	.....0	(4,443,154)	.....0	(4,443,154)	.....	2,599,375	.....0	.....0	(1,193,834)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0MX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	osing Purcha	18,422	57,610,936	3127.29.....	(2,393,755)	.....0	(5,678,950)	.....0	(5,678,950)	.....	2,023,057	.....0	.....0	(3,285,195)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	osing Purcha	21,493	62,169,147	2892.53.....	(2,299,106)	.....0	(9,569,113)	.....0	(9,569,113)	.....	5,182,964	.....0	.....0	(7,270,007)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	osing Purcha	68	226,067	3324.51.....	(5,538)	.....0	(15,846)	.....0	(15,846)	.....	3,221	.....0	.....0	(10,308)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	osing Purcha	6,494	20,501,493	3156.99.....	(461,723)0000	659,14700	461,72300	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	24	25
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S&P 500 OTC Call Option 9SMLS0NZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	osing Purcha	1,098	3,474,368	3164.27	(122,207)	0	(297,876)	(297,876)			113,257	0	0	(175,669)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KS	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	02/21/2020	osing Purcha	38,456	118,449,095	3080.12	(1,432,101)	0	(9,907,419)	(9,907,419)			5,354,820	0	0	(8,475,318)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	09/14/2020	osing Purcha	5,852	18,282,116	3124.08	(735,128)	0	(1,518,360)	(1,518,360)			604,932	0	0	(783,232)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	osing Purcha	429	1,457,103	3396.51	(47,495)	0	(145,367)	(145,367)			(1,531)	0	0	(97,872)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	05/21/2020	osing Purcha	1,550	4,694,594	3028.77	(139,857)	0	0	0			261,610	0	0	139,856	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2019	11/20/2020	11/20/2020	osing Purcha	139	452,962	3258.72	(15,549)	0	(41,536)	(41,536)			7,485	0	0	(25,987)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	05/21/2020	osing Purcha	40,634	119,742,303	2946.85	(5,353,936)	0	(67,452)	(67,452)			7,974,803	0	0	5,286,483	0	0	0001.....
S&P 500 OTC Call Option 9SSG0AV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	osing Purcha	672	2,207,191	3284.51	(83,328)	0	(237,780)	(237,780)			19,708	0	0	(154,452)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	07/21/2020	osing Purcha	19,956	62,792,951	3146.57	(1,776,284)	0	(2,209,728)	(2,209,728)			2,073,527	0	0	(433,444)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	09/28/2020	osing Purcha	81	263,272	3250.27	(4,613)	0	(8,208)	(8,208)			7,613	0	0	(3,595)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	osing Purcha	2,076	6,301,034	3035.18	(296,847)	0	(797,745)	(797,745)			330,087	0	0	(500,897)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	01/21/2020	osing Purcha	6,508	18,682,841	2870.75	(550,967)	0	(2,928,860)	(2,928,860)			1,797,407	0	0	(2,377,893)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2019	08/07/2020	08/07/2020	osing Purcha	18,315	54,425,770	2971.65	(2,733,331)	0	(6,952,923)	(6,952,923)			3,359,823	0	0	(4,219,593)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	03/13/2020	osing Purcha	27,620	79,928,413	2893.86	(5,524,276)	0	0	0			4,227,948	0	0	5,524,276	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/14/2019	02/14/2020	02/14/2020	osing Purcha	27,472	77,731,200	2829.47	(1,976,610)	0	(15,128,556)	(15,128,556)			9,192,052	0	0	(13,151,945)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	08/21/2020	osing Purcha	26,190	79,914,856	3051.35	(3,063,706)	0	(9,056,764)	(9,056,764)			4,122,162	0	0	(5,993,058)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	osing Purcha	3,828	12,344,879	3224.89	(633,381)	0	(1,617,713)	(1,617,713)			112,921	0	0	(984,332)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	05/14/2020	osing Purcha	24,481	71,332,003	2913.77	(4,971,846)	0	0	0			3,707,292	0	0	4,971,846	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	04/07/2020	04/07/2020	osing Purcha	6,698	19,708,195	2942.4	0	(1,276,505)	0	0			0	0	0	1,276,505	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	12/21/2020	osing Purcha	57,398	202,918,575	3535.29	(2,919,262)	0	(9,162,443)	(9,162,443)			70,660	0	0	(6,243,180)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	01/21/2020	osing Purcha	27,208	75,949,227	2791.43	(3,269,857)	0	(14,402,827)	(14,402,827)			8,689,783	0	0	(11,132,969)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	osing Purcha	12,089	37,093,525	3068.37	(1,850,101)	0	(2,571,209)	(2,571,209)			1,436,352	0	0	(721,109)	0	0	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SMSSOCT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley....	4PQUHN3JPFGNF3BB65	03/16/2020	03/27/2020	osing Purcha	23,378	66,995,504	2865.75.....	.....0	.....(4,523,175)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,523,175	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	02/21/2019	02/21/2020	osing Purcha	6,119	18,251,264	2982.72.....	.....(410,891)	.....0	.....(2,172,429)	.....0	.....(2,172,429)	.....0	.....1,204,889	.....0	.....0	.....(1,761,538)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/27/2019	09/28/2020	osing Purcha	10,760	32,506,283	3021.03.....	.....(1,758,399)	.....0	.....(3,556,933)	.....0	.....(3,556,933)	.....0	.....1,575,846	.....0	.....0	.....(1,798,534)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0NR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	11/27/2019	11/27/2020	osing Purcha	3,612	11,752,003	3253.6.....	.....(505,969)	.....0	.....(1,389,717)	.....0	.....(1,389,717)	.....0	.....112,884	.....0	.....0	.....(883,748)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0OB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	12/13/2019	12/14/2020	osing Purcha	5,052	16,408,997	3248.02.....	.....(770,278)	.....0	.....(2,018,122)	.....0	.....(2,018,122)	.....0	.....143,678	.....0	.....0	.....(1,247,844)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	osing Purcha	71	226,286	3187.12.....	.....(5,207)	.....0	.....(16,495)	.....0	.....(16,495)	.....0	.....8,576	.....0	.....0	.....(11,288)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/20/2019	09/21/2020	osing Purcha	10,047	31,350,960	3120.43.....	.....(1,258,085)	.....0	.....(1,613,850)	.....0	.....(1,613,850)	.....0	.....1,093,041	.....0	.....0	.....(355,764)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	08/14/2019	08/14/2020	osing Purcha	27,635	80,839,284	2925.25.....	.....(4,172,885)	.....0	.....(12,369,426)	.....0	.....(12,369,426)	.....0	.....6,129,978	.....0	.....0	.....(8,196,541)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0OP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	12/20/2019	12/21/2020	osing Purcha	8,596	28,415,110	3305.62.....	.....(1,284,500)	.....0	.....(3,346,423)	.....0	.....(3,346,423)	.....0	.....8,325	.....0	.....0	.....(2,061,923)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0OX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	12/27/2019	12/28/2020	osing Purcha	4,324	14,346,081	3317.78.....	.....(659,842)	.....0	.....(1,805,616)	.....0	.....(1,805,616)	.....0	.....(26,865)	.....0	.....0	.....(1,145,774)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	07/19/2019	07/21/2020	osing Purcha	15,360	47,586,202	3098.06.....	.....(1,716,941)	.....0	.....(2,445,926)	.....0	.....(2,445,926)	.....0	.....1,787,052	.....0	.....0	.....(728,986)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0BP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	osing Purcha	866	2,919,572	3371.33.....	.....(99,001)	.....0	.....(280,229)	.....0	.....(280,229)	.....0	.....1,847	.....0	.....0	.....(181,228)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	03/16/2020	07/28/2020	osing Purcha	27,081	83,433,311	3080.88.....	.....0	.....(4,808,773)	.....0	.....(3,725,262)	.....0	.....(3,725,262)	.....0	.....0	.....0	.....1,083,511	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	osing Purcha	28,850	86,420,175	2995.5.....	.....(4,268,646)	.....0	.....0	.....0	.....0	.....0	.....3,588,084	.....0	.....0	.....4,268,646	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KW	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	osing Purcha	26,585	76,477,601	2876.72.....	.....(3,054,085)	.....0	.....(12,256,483)	.....0	.....(12,256,483)	.....0	.....6,598,966	.....0	.....0	.....(9,202,398)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ND	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	10/21/2019	10/21/2020	osing Purcha	9,183	28,549,488	3108.95.....	.....(1,281,579)	.....0	.....(2,999,260)	.....0	.....(2,999,260)	.....0	.....1,038,541	.....0	.....0	.....(1,717,680)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	osing Purcha	12,044	35,906,295	2981.26.....	.....(1,778,176)	.....0	.....0	.....0	.....0	.....0	.....1,617,063	.....0	.....0	.....1,778,176	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0LD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/20/2019	09/21/2020	osing Purcha	1,394	4,401,179	3157.23.....	.....(148,907)	.....0	.....(172,619)	.....0	.....(172,619)	.....0	.....141,574	.....0	.....0	.....(23,712)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	osing Purcha	39,909	131,948,732	3306.24.....	.....(1,958,335)	.....0	.....0	.....0	.....0	.....0	.....2,684,974	.....0	.....0	.....1,958,335	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0JF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	06/21/2019	06/19/2020	osing Purcha	41,692	126,528,549	3034.84.....	.....(5,295,301)	.....0	.....(2,622,427)	.....0	.....(2,622,427)	.....0	.....5,755,251	.....0	.....0	.....2,672,874	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0HL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP57OUK5573	05/14/2019	05/14/2020	osing Purcha	4,470	13,091,736	2928.8.....	.....(871,695)	.....0	.....0	.....0	.....0	.....0	.....654,094	.....0	.....0	.....871,695	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSS0FJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	04/18/2019	04/21/2020	osing Purcha	45,077	136,672,562	3031.98.....(4,740,558)000006,267,148004,740,55800	0001.....

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S&P 500 OTC Call Option 9SMLS0OB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	osing Purcha	10,543	32,470,121	3079.78.....	(1,642,599)	0	(3,750,989)	(3,750,989)			1,241,923	0	0	(2,108,389)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	osing Purcha	2,055	6,175,090	3004.91.....	(327,649)	0	(851,880)	(851,880)			340,593	0	0	(524,231)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	05/28/2020	osing Purcha	18,077	52,072,245	2880.58.....	(3,052,121)	0	(2,696,185)	(2,696,185)			3,963,046	0	0	355,936	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	09/14/2020	osing Purcha	6,946	21,394,861	3080.17.....	(1,041,761)	0	(2,107,208)	(2,107,208)			769,681	0	0	(1,065,447)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	osing Purcha	22,085	69,853,088	3162.92.....	(2,292,865)	0	(2,609,122)	(2,609,122)			2,223,645	0	0	(316,257)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	05/07/2020	05/07/2020	osing Purcha	7,114	20,873,259	2934.11.....	0	(1,293,183)	0	0			0	0	0	1,293,183	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/27/2019	11/27/2020	11/27/2020	osing Purcha	6,177	19,776,098	3201.57.....	(1,048,422)	0	(2,697,990)	(2,697,990)			208,000	0	0	(1,649,568)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	osing Purcha	8,102	24,784,342	3059.04.....	(1,359,759)	0	(3,050,565)	(3,050,565)			980,046	0	0	(1,690,806)	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOFL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	04/21/2020	osing Purcha	9,883	30,042,541	3039.82.....	(1,002,079)	0	0	0			1,346,639	0	0	1,002,079	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOFB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	03/20/2020	osing Purcha	235	718,261	3056.43.....	(16,370)	0	0	0			33,001	0	0	16,370	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	osing Purcha	3,444	11,056,618	3210.4.....	(567,158)	0	(1,473,860)	(1,473,860)			114,107	0	0	(906,702)	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	11/06/2020	osing Purcha	836	2,708,690	3240.06.....	(94,727)	0	(225,202)	(225,202)			48,828	0	0	(130,475)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	05/14/2020	osing Purcha	2,078	6,144,937	2957.14.....	(374,310)	0	0	0			283,868	0	0	374,310	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	osing Purcha	2,692	8,648,992	3212.85.....	(464,182)	0	(1,170,051)	(1,170,051)			80,744	0	0	(705,869)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/12/2019	07/14/2020	07/14/2020	osing Purcha	272	868,191	3191.88.....	(28,332)	0	(1,534)	(1,534)			14,931	0	0	26,797	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	osing Purcha	4,330	14,010,408	3235.66.....	(690,375)	0	(1,783,224)	(1,783,224)			125,262	0	0	(1,092,849)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10/21/2020	osing Purcha	7,467	23,174,133	3103.54.....	(1,064,570)	0	(2,479,193)	(2,479,193)			850,712	0	0	(1,414,623)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/28/2019	03/27/2020	03/27/2020	osing Purcha	19,244	55,702,720	2894.55.....	(3,526,655)	0	0	0			3,326,746	0	0	3,526,655	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2019	01/14/2020	01/14/2020	osing Purcha	23,445	62,353,619	2659.57.....	(3,671,721)	0	(14,619,833)	(14,619,833)			9,714,938	0	0	(10,948,112)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	10/14/2020	osing Purcha	4,319	13,065,752	3025.18.....	(706,848)	0	(2,001,813)	(2,001,813)			640,154	0	0	(1,294,966)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	osing Purcha	3,707	12,212,526	3294.45.....	(614,695)	0	(1,634,453)	(1,634,453)			(24,760)	0	0	(1,019,759)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0ER	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	osing Purcha	17,538	53,488,971	3049.89.....	(2,061,767)	0	(6,090,421)	(6,090,421)			2,769,798	0	0	(4,028,654)	0	0	0001.....

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S&P 500 OTC Call Option 9SMLS00H	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	10/28/2020	osing Purcha	6,577	20,488,013	3115.1.....	(1,017,528)0	(1,025,552)0	(1,025,552)	631,64600	(8,024)00	0001.....
S&P 500 OTC Call Option 9SBCS0LF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	osing Purcha	745	2,340,544	3141.67.....	(85,370)	.....0	(103,846)	.....0	(103,846)	.....	77,858	.....0	.....0	(18,476)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0EV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/28/2019	08/28/2020	08/28/2020	osing Purcha	14,446	42,962,404	2974.....	(2,600,858)	.....0	(7,714,308)	.....0	(7,714,308)	.....	2,272,069	.....0	.....0	(5,113,451)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KY	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	02/21/2020	osing Purcha	39,930	114,002,945	2855.07.....	(5,052,343)	.....0	(19,273,412)	.....0	(19,273,412)	.....	10,269,919	.....0	.....0	(14,221,070)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOGD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	08/21/2019	08/21/2020	08/21/2020	osing Purcha	1,173	3,626,916	3092.....	(113,546)	.....0	(357,953)	.....0	(357,953)	.....	172,445	.....0	.....0	(244,406)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	04/21/2020	osing Purcha	6,726	21,004,693	3122.91.....	(435,710)	.....0	.....0	.....0	.....0	.....	714,642	.....0	.....0	435,710	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0MB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	09/28/2020	osing Purcha	5,753	17,335,687	3013.33.....	(965,699)	.....0	(1,946,067)	.....0	(1,946,067)	.....	851,146	.....0	.....0	(980,369)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0AR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	11/13/2020	osing Purcha	3,652	11,518,116	3153.92.....	(601,484)	.....0	(1,574,852)	.....0	(1,574,852)	.....	237,118	.....0	.....0	(973,368)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0KU	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	02/21/2020	osing Purcha	26,567	77,096,637	2901.97.....	(2,720,195)	.....0	(11,577,367)	.....0	(11,577,367)	.....	6,291,432	.....0	.....0	(8,857,172)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0AH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	11/06/2020	osing Purcha	3,397	10,863,946	3198.1.....	(456,183)	.....0	(1,057,622)	.....0	(1,057,622)	.....	216,437	.....0	.....0	(601,439)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	03/20/2020	osing Purcha	3,282	9,907,538	3018.75.....	(280,152)	.....0	.....0	.....0	.....0	.....	516,012	.....0	.....0	280,152	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	04/07/2020	osing Purcha	3,953	11,936,993	3019.73.....	(505,865)	.....0	.....0	.....0	.....0	.....	476,843	.....0	.....0	505,865	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0LL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	04/21/2020	osing Purcha	3,466	10,648,800	3072.36.....	(296,031)	.....0	.....0	.....0	.....0	.....	434,979	.....0	.....0	296,031	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0BB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	11/27/2020	osing Purcha	3,720	11,936,810	3208.82.....	(616,144)	.....0	(1,597,852)	.....0	(1,597,852)	.....	123,423	.....0	.....0	(981,708)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0ON	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	12/21/2020	osing Purcha	26,403	87,601,458	3317.86.....	(3,766,652)	.....0	(9,955,515)	.....0	(9,955,515)	.....	29,251	.....0	.....0	(6,188,863)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	osing Purcha	786	2,417,995	3076.33.....	(95,758)	.....0	(269,692)	.....0	(269,692)	.....	117,511	.....0	.....0	(173,934)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0ED	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	07/21/2020	osing Purcha	1,465	4,624,990	3156.99.....	(123,851)	.....0	(146,954)	.....0	(146,954)	.....	148,055	.....0	.....0	(23,103)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0GT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	02/21/2020	osing Purcha	4	12,237	3059.31.....	(169)	.....0	(1,114)	.....0	(1,114)	.....	611	.....0	.....0	(945)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	05/21/2020	osing Purcha	35,815	106,423,914	2971.49.....	(4,241,929)	.....0	.....0	.....0	.....0	.....	6,750,280	.....0	.....0	4,241,929	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	08/21/2020	osing Purcha	22,134	67,104,976	3031.76.....	(2,812,567)	.....0	(8,087,764)	.....0	(8,087,764)	.....	3,594,405	.....0	.....0	(5,275,196)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	06/12/2020	osing Purcha	27,361	81,265,727	2970.13.....	(4,156,957)	.....0	(1,947,556)	.....0	(1,947,556)	.....	4,479,095	.....0	.....0	2,209,401	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SCSSOFF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	04/11/2019	03/20/2020	03/20/2020	osing Purcha	500	1,584,460	3168.92.....	(500)0000	59,41500	50000	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0OH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	osing Purcha	20,042	66,980,765	3342.02.....	(2,601,051)	0	(7,072,822)	0	(7,072,822)		25,826	0	0	(4,471,771)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	osing Purcha	7,189	22,316,597	3104.27.....	(960,379)	0	(1,270,943)	0	(1,270,943)		805,029	0	0	(310,565)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	osing Purcha	5,371	17,710,926	3297.51.....	(505,787)	0	(1,396,621)	0	(1,396,621)		264,529	0	0	(890,834)	0	0	0001.....
S&P 500 OTC Call Option 9SDBS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Deutsche Bank....	7LTFWZYICNSX8D621K86	06/21/2019	06/19/2020	osing Purcha	34	109,796	3229.28.....	(1,609)	0	0	0	0		2,614	0	0	1,609	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	osing Purcha	48,748	157,529,162	3231.5.....	(2,209,747)	0	(8,075,594)	0	(8,075,594)		5,016,009	0	0	(5,865,847)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	osing Purcha	964	3,014,071	3126.63.....	(94,549)	0	(125,966)	0	(125,966)		105,157	0	0	(31,417)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	osing Purcha	14,138	47,272,241	3343.63.....	(1,816,592)	0	(4,966,538)	0	(4,966,538)		24,756	0	0	(3,149,946)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	osing Purcha	3,269	10,654,031	3259.11.....	(477,699)	0	(1,269,614)	0	(1,269,614)		92,151	0	0	(791,915)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	osing Purcha	42,519	137,105,917	3224.58.....	(1,457,551)	0	0	0	0		2,753,309	0	0	1,457,551	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	osing Purcha	5,955	18,275,895	3069.....	(389,338)	0	0	0	0		798,316	0	0	389,338	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C386E	04/26/2019	04/28/2020	osing Purcha	18,161	54,870,011	3021.31.....	(2,740,495)	0	0	0	0		1,909,478	0	0	2,740,495	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	osing Purcha	2,178	6,669,450	3062.19.....	(305,944)	0	(630,335)	0	(630,335)		301,132	0	0	(324,391)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	osing Purcha	60	201,947	3365.78.....	(2,011)	0	0	0	0		3,169	0	0	2,011	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	osing Purcha	15,940	47,211,730	2961.84.....	(2,375,060)	0	(3,699,515)	0	(3,699,515)		2,730,040	0	0	(1,324,455)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	osing Purcha	1,557	4,794,299	3079.19.....	(107,028)	0	0	0	0		233,084	0	0	107,028	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/13/2019	09/14/2020	osing Purcha	326	1,045,801	3207.98.....	(28,111)	0	(57,233)	0	(57,233)		27,999	0	0	(29,122)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	osing Purcha	12,323	37,993,165	3083.11.....	(1,797,556)	0	(766,614)	0	(766,614)		1,087,689	0	0	1,030,942	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	osing Purcha	22,893	74,729,620	3264.3.....	(2,511,133)	0	(6,713,143)	0	(6,713,143)		1,207,151	0	0	(4,202,010)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	osing Purcha	2,464	7,525,056	3054.....	(406,609)	0	(811,987)	0	(811,987)		284,110	0	0	(405,377)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	osing Purcha	10,427	32,479,688	3114.96.....	(1,423,911)	0	(3,342,896)	0	(3,342,896)		1,166,193	0	0	(1,918,985)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	osing Purcha	22,155	67,311,986	3038.23.....	(1,913,306)	0	0	0	0		3,653,791	0	0	1,913,306	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	osing Purcha	11,729	31,902,763	2719.99.....	(2,184,409)	0	(6,524,256)	0	(6,524,256)		3,811,759	0	0	(4,339,847)	0	0	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SCSSOFN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	04/18/2019	04/21/2020	04/21/2020	osing Purcha	27,360	82,478,088	3014.55	(3,115,749)	0	0	0		3,967,221	0	0	3,115,749	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	osing Purcha	100	315,706	3157.06	(11,521)	0	(27,850)	(27,850)		10,410	0	0	(16,329)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	11/20/2020	osing Purcha	9,067	29,195,015	3219.92	(1,197,116)	0	(3,061,201)	(3,061,201)		519,201	0	0	(1,864,085)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	09/14/2020	osing Purcha	2,298	7,046,426	3066.33	(362,624)	0	(728,949)	(728,949)		260,292	0	0	(366,324)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	05/21/2020	osing Purcha	26,819	80,268,462	2992.97	(2,880,629)	0	0	0		4,863,170	0	0	2,880,629	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	osing Purcha	5,747	18,359,596	3194.64	(561,884)	0	(1,384,567)	(1,384,567)		555,216	0	0	(822,683)	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	12/07/2020	osing Purcha	3,417	10,899,000	3189.64	(590,970)	0	(1,716,427)	(1,716,427)		142,396	0	0	(1,125,457)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	06/19/2020	osing Purcha	3	9,294	3097.98	(287)	0	0	0		360	0	0	287	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/28/2019	10/28/2020	10/28/2020	osing Purcha	392	1,249,594	3187.74	(45,872)	0	(32,650)	(32,650)		33,091	0	0	13,222	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	06/05/2020	osing Purcha	1,256	3,780,698	3010.11	(156,648)	0	(230,878)	(230,878)		195,007	0	0	(74,230)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0FZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	01/21/2020	osing Purcha	57,374	171,233,850	2984.52	(2,696,578)	0	(19,293,155)	(19,293,155)		11,607,917	0	0	(16,596,577)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	osing Purcha	16,938	52,615,695	3106.37	(2,242,591)	0	(2,958,899)	(2,958,899)		1,891,277	0	0	(716,308)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/11/2019	03/20/2020	03/20/2020	osing Purcha	1,150	3,529,350	3069	(500)	0	0	0		228,854	0	0	500	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0PF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	osing Purcha	5,377	17,641,077	3280.84	(933,609)	0	(2,443,954)	(2,443,954)		(36,500)	0	0	(1,510,346)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	06/19/2020	osing Purcha	2,725	8,490,255	3115.69	(239,991)	0	0	0		311,963	0	0	239,991	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10/21/2020	osing Purcha	33,731	104,462,209	3096.92	(4,930,798)	0	(11,422,666)	(11,422,666)		3,880,704	0	0	(6,491,868)	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOFD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	03/21/2019	03/20/2020	03/20/2020	osing Purcha	30,972	91,684,244	2960.23	(3,528,021)	0	0	0		5,592,929	0	0	3,528,021	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	11/13/2020	osing Purcha	7,508	23,867,932	3179	(1,131,906)	0	(3,049,374)	(3,049,374)		466,922	0	0	(1,917,468)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	11/13/2020	osing Purcha	10,272	32,788,327	3192.01	(1,475,470)	0	(4,038,334)	(4,038,334)		624,902	0	0	(2,562,864)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0RD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	04/21/2020	04/21/2020	osing Purcha	6,216	18,368,902	2955.1	0	(1,158,289)	0	0		0	0	0	1,158,289	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	01/21/2020	osing Purcha	27,169	75,187,219	2767.39	(3,591,742)	0	(15,035,325)	(15,035,325)		9,000,903	0	0	(11,443,583)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	12/14/2020	osing Purcha	319	1,078,979	3382.38	(27,712)	0	(84,570)	(84,570)		6,957	0	0	(56,859)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 OTC Call Option 9SBCS00T	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	Using Purchase	1,253	4,206,296	3356.98	(164,782)	0	(474,110)	0	(474,110)		(6,867)	0	0	(309,328)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0QV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	05/28/2020	Using Purchase	21,812	62,252,975	2854.07	0	(3,777,620)	(3,831,496)	0	(3,831,496)		0	0	0	(53,876)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	Using Purchase	55,459	165,959,394	2992.47	(6,960,105)	0	0	0	0		8,442,998	0	0	6,960,104	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	Using Purchase	5,800	18,650,364	3215.58	(778,360)	0	(1,983,368)	0	(1,983,368)		335,284	0	0	(1,205,008)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	Using Purchase	8,570	26,187,606	3055.73	(1,253,877)	0	(3,710,296)	0	(3,710,296)		1,222,068	0	0	(2,456,419)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	Using Purchase	32,280	99,279,077	3075.56	(3,438,143)	0	(715,970)	0	(715,970)		4,082,967	0	0	2,722,172	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0EX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	Using Purchase	1,034	2,789,256	2697.54	(141,906)	0	(605,521)	0	(605,521)		409,258	0	0	(463,615)	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	Using Purchase	1,439	4,731,360	3287.95	(188,394)	0	(517,378)	0	(517,378)		38,462	0	0	(328,984)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	Using Purchase	16,217	52,277,932	3223.65	(2,110,967)	0	(5,414,694)	0	(5,414,694)		921,142	0	0	(3,303,727)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	Using Purchase	3,570	10,845,410	3037.93	(558,348)	0	(1,609,142)	0	(1,609,142)		520,577	0	0	(1,050,794)	0	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	Using Purchase	4,379	13,474,665	3077.11	(773,313)	0	(849,176)	0	(849,176)		443,630	0	0	(75,863)	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/07/2019	01/07/2020	Using Purchase	11,754	31,029,972	2639.95	(1,540,362)	0	(7,019,841)	0	(7,019,841)		5,402,762	0	0	(5,479,480)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	Using Purchase	5,491	17,238,555	3139.42	(777,745)	0	(722,671)	0	(722,671)		506,253	0	0	55,075	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	Using Purchase	2,411	6,808,037	2823.74	(251,757)	0	(1,198,388)	0	(1,198,388)		730,594	0	0	(946,631)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/28/2019	02/28/2020	Using Purchase	11,966	34,305,445	2866.91	(1,810,097)	0	(1,044,751)	0	(1,044,751)		2,669,973	0	0	765,345	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	Using Purchase	5,254	17,044,291	3244.06	(745,017)	0	(2,353,267)	0	(2,353,267)		204,506	0	0	(1,608,249)	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0HN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	Using Purchase	22,848	77,410,852	3388.08	(2,435,140)	0	(7,010,680)	0	(7,010,680)		44,573	0	0	(4,575,540)	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	Using Purchase	2,215	6,835,246	3085.89	(283,586)	0	(588,548)	0	(588,548)		295,093	0	0	(304,961)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	Using Purchase	19,492	60,509,211	3104.31	(2,120,730)	0	(2,982,081)	0	(2,982,081)		2,235,473	0	0	(861,351)	0	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	Using Purchase	5,607	17,831,381	3180.2	(806,567)	0	(1,846,049)	0	(1,846,049)		368,897	0	0	(1,039,482)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	Using Purchase	7,698	23,135,030	3005.33	(1,328,675)	0	(2,665,586)	0	(2,665,586)		1,150,126	0	0	(1,336,912)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	Using Purchase	20,189	56,221,318	2784.75	(2,491,121)	0	(10,822,112)	0	(10,822,112)		6,517,406	0	0	(8,330,991)	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0JX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	osing Purcha	34,163	104,628,629	3062.63.....	.....(4,464,421)	.....0	.....(6,650,511)	.....0	.....(6,650,511)	.....	.....4,244,873	.....0	.....0	.....(2,186,090)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0OV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	osing Purcha	4,787	15,936,497	3329.12.....	.....(701,008)	.....0	.....(1,944,671)	.....0	.....(1,944,671)	.....	.....(29,115)	.....0	.....0	.....(1,243,663)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0MD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	osing Purcha	13,585	40,363,073	2971.15.....	.....(2,007,863)	.....0	.....0	.....0	.....0	.....	.....2,097,082	.....0	.....0	.....2,007,863	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0BD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	osing Purcha	318	1,055,922	3320.51.....	.....(32,989)	.....0	.....(118,121)	.....0	.....(118,121)	.....	.....10,639	.....0	.....0	.....(85,132)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	osing Purcha	3,389	10,258,334	3026.95.....	.....(499,539)	.....0	.....(1,330,183)	.....0	.....(1,330,183)	.....	.....545,113	.....0	.....0	.....(830,644)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0NJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	osing Purcha	3,381	10,711,583	3168.17.....	.....(508,266)	.....0	.....(1,153,834)	.....0	.....(1,153,834)	.....	.....227,430	.....0	.....0	.....(645,568)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SSGS0AL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	osing Purcha	4,606	14,477,487	3143.18.....	.....(757,779)	.....0	.....(1,686,994)	.....0	.....(1,686,994)	.....	.....322,058	.....0	.....0	.....(929,214)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0MB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	osing Purcha	1,966	5,931,422	3017.....	.....(242,939)	.....0	.....0	.....0	.....0	.....	.....274,637	.....0	.....0	.....242,939	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0QX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/16/2020	06/26/2020	osing Purcha	24,034	71,999,856	2995.75.....	.....0	.....(4,214,122)	.....(319,652)	.....0	.....(319,652)	.....	.....0	.....0	.....0	.....3,894,469	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0NX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	osing Purcha	3,159	10,335,585	3271.79.....	.....(440,617)	.....0	.....(1,186,836)	.....0	.....(1,186,836)	.....	.....86,637	.....0	.....0	.....(746,219)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0NB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	osing Purcha	1,277	4,088,328	3201.51.....	.....(110,805)	.....0	.....(101,585)	.....0	.....(101,585)	.....	.....117,602	.....0	.....0	.....9,220	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0FV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	osing Purcha	3,495	10,648,007	3046.64.....	.....(478,186)	.....0	.....(1,302,971)	.....0	.....(1,302,971)	.....	.....547,084	.....0	.....0	.....(824,785)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0MV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	osing Purcha	13,333	41,808,421	3135.71.....	.....(1,674,358)	.....0	.....(3,997,900)	.....0	.....(3,997,900)	.....	.....1,444,382	.....0	.....0	.....(2,323,542)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0MP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	osing Purcha	3,591	10,841,049	3018.95.....	.....(600,487)	.....0	.....(1,686,765)	.....0	.....(1,686,765)	.....	.....536,528	.....0	.....0	.....(1,086,278)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	osing Purcha	38,709	106,409,493	2748.96.....	.....(5,489,323)	.....0	.....(22,134,967)	.....0	.....(22,134,967)	.....	.....13,162,743	.....0	.....0	.....(16,645,644)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0NP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	osing Purcha	3,565	11,274,633	3162.59.....	.....(570,578)	.....0	.....(1,506,426)	.....0	.....(1,506,426)	.....	.....227,315	.....0	.....0	.....(935,848)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SRBS0DZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	osing Purcha	7,146	22,759,796	3184.97.....	.....(521,158)	.....0	.....(516,870)	.....0	.....(516,870)	.....	.....668,194	.....0	.....0	.....4,288	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0PH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	osing Purcha	31,152	99,582,041	3196.65.....	.....(4,509,564)	.....0	.....(11,242,445)	.....0	.....(11,242,445)	.....	.....1,846,022	.....0	.....0	.....(6,732,882)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0MT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	osing Purcha	10,353	32,295,873	3119.47.....	.....(1,387,302)	.....0	.....(3,272,480)	.....0	.....(3,272,480)	.....	.....1,151,559	.....0	.....0	.....(1,885,178)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SMLS0PF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	osing Purcha	2,104	6,739,449	3203.16.....	.....(296,075)	.....0	.....(745,616)	.....0	.....(745,616)	.....	.....124,425	.....0	.....0	.....(449,541)	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0IX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	osing Purcha	19,563	60,195,938	3077.03.....	.....(2,069,179)	.....0	.....(405,150)	.....0	.....(405,150)	.....	.....2,466,691	.....0	.....0	.....1,664,029	.....0	.....0	0001.....
S&P 500 OTC Call Option 9SBCS0KN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/06/2019	09/04/2020	osing Purcha	17,330	53,185,077	3068.96.....(2,547,163)0(6,204,140)0(6,204,140)2,058,56700(3,656,977)00	0001.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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S&P 500 OTC Call Option 9SBCS0LX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	osing Purcha	6,998	21,302,822	3044.13.....	(1,168,386)	0	(1,658,036)	0	(1,658,036)		861,346	0	0	(489,650)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/26/2019	07/28/2020	osing Purcha	235	750,614	3194.1.....	(21,040)	0	(5,720)	0	(5,720)		17,282	0	0	15,320	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	osing Purcha	2,026	6,326,833	3122.82.....	(357,690)	0	(783,292)	0	(783,292)		145,725	0	0	(425,602)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	osing Purcha	14,993	46,883,261	3127.01.....	(1,823,599)	0	(2,309,672)	0	(2,309,672)		1,615,165	0	0	(486,073)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0EP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	osing Purcha	6,319	19,773,036	3129.14.....	(515,567)	0	(1,693,618)	0	(1,693,618)		854,743	0	0	(1,178,051)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	osing Purcha	3	9,376	3125.44.....	(296)	0	(396)	0	(396)		328	0	0	(100)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	osing Purcha	49	152,480	3111.84.....	(2,793)	0	0	0	0		6,672	0	0	2,793	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	osing Purcha	939	2,792,915	2974.35.....	(166,278)	0	(417,949)	0	(417,949)		161,481	0	0	(251,671)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/14/2019	11/13/2020	osing Purcha	607	1,969,691	3244.96.....	(69,896)	0	(206,495)	0	(206,495)		34,108	0	0	(136,599)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	osing Purcha	15,424	48,084,937	3117.54.....	(1,940,956)	0	(1,556,220)	0	(1,556,220)		1,396,644	0	0	384,736	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	osing Purcha	5,730	18,518,443	3231.84.....	(873,137)	0	(2,329,302)	0	(2,329,302)		183,957	0	0	(1,456,165)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	osing Purcha	401	1,206,040	3007.58.....	(40,200)	0	0	0	0		70,685	0	0	40,200	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0GF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYJLN8C3868	08/21/2019	08/21/2020	osing Purcha	65	199,592	3070.65.....	(6,958)	0	(21,223)	0	(21,223)		9,925	0	0	(14,266)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	osing Purcha	7,171	22,382,699	3121.28.....	(953,384)	0	(2,253,702)	0	(2,253,702)		796,049	0	0	(1,300,317)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2019	02/07/2020	osing Purcha	10,462	29,148,701	2786.15.....	(1,403,268)	0	(5,665,801)	0	(5,665,801)		3,276,105	0	0	(4,262,533)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ID	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	osing Purcha	2,137	6,405,166	2997.27.....	(224,641)	0	0	0	0		384,690	0	0	224,641	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	osing Purcha	10,982	31,184,926	2839.64.....	(1,942,277)	0	(1,457,641)	0	(1,457,641)		2,473,035	0	0	484,636	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	osing Purcha	988	2,961,649	2997.62.....	(93,929)	0	0	0	0		164,073	0	0	93,929	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	osing Purcha	4,603	14,751,418	3204.74.....	(755,536)	0	(2,242,674)	0	(2,242,674)		188,068	0	0	(1,487,137)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	osing Purcha	645	2,047,159	3173.89.....	(68,880)	0	(168,777)	0	(168,777)		65,291	0	0	(99,898)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	osing Purcha	3,175	9,575,133	3015.79.....	(486,632)	0	(1,281,621)	0	(1,281,621)		519,192	0	0	(794,988)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	osing Purcha	2,448	7,663,856	3130.66.....	(298,534)	0	(35,888)	0	(35,888)		188,280	0	0	262,646	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SSGS0AT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	11/13/2020	osing Purcha	5,115	16,094,296	3146.49.....	(864,588)	0	(2,243,746)	0	(2,243,746)		335,659	0	0	(1,379,157)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	08/21/2020	osing Purcha	41,307	124,411,314	3011.87.....	(5,683,843)	0	(15,915,174)	0	(15,915,174)		6,915,008	0	0	(10,231,331)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	12/28/2020	osing Purcha	11,914	39,373,625	3304.82.....	(1,908,385)	0	(5,129,454)	0	(5,129,454)		(80,623)	0	0	(3,221,069)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	10/28/2020	osing Purcha	7,416	22,993,382	3100.51.....	(1,208,215)	0	(1,264,576)	0	(1,264,576)		727,933	0	0	(56,362)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	10/07/2020	osing Purcha	1,330	3,968,787	2984.05.....	(227,896)	0	(579,082)	0	(579,082)		226,205	0	0	(351,187)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	06/19/2020	osing Purcha	31,470	96,156,585	3055.5.....	(3,667,514)	0	(1,329,293)	0	(1,329,293)		4,157,581	0	0	2,338,221	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2019	08/07/2020	08/07/2020	osing Purcha	936	2,830,866	3024.43.....	(114,314)	0	(305,932)	0	(305,932)		157,615	0	0	(191,618)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	09/28/2020	osing Purcha	5,308	16,150,386	3042.65.....	(802,198)	0	(1,639,907)	0	(1,639,907)		755,103	0	0	(837,709)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0ML	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	10/14/2020	osing Purcha	3,988	12,147,209	3045.94.....	(604,780)	0	(1,765,607)	0	(1,765,607)		576,498	0	0	(1,160,827)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11/20/2020	osing Purcha	17,554	56,342,723	3209.68.....	(2,415,781)	0	(6,106,334)	0	(6,106,334)		1,019,922	0	0	(3,690,553)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11/20/2020	osing Purcha	45,326	154,386,702	3406.14.....	(2,453,496)	0	(6,862,356)	0	(6,862,356)		1,599,375	0	0	(4,408,860)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	12/21/2020	osing Purcha	7,544	25,166,030	3335.9.....	(1,003,352)	0	(2,708,447)	0	(2,708,447)		9,324	0	0	(1,705,095)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	07/21/2020	osing Purcha	49,815	163,849,007	3289.15.....	(1,942,785)	0	0	0	0		3,153,009	0	0	1,942,785	0	0	0001.....
S&P 500 OTC Call Option 9SMSS0CV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Morgan Stanley... 4PQUHN3JPFGNF3BB65	03/16/2020	04/14/2020	04/14/2020	osing Purcha	6,181	18,301,076	2960.86.....	0	(1,171,361)	0	0	0		0	0	0	1,171,361	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10/21/2020	osing Purcha	52,576	173,494,491	3299.88.....	(3,069,387)	0	(7,133,512)	0	(7,133,512)		3,816,621	0	0	(4,064,125)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	10/14/2020	osing Purcha	1,777	5,342,000	3006.19.....	(311,117)	0	(857,367)	0	(857,367)		268,934	0	0	(546,250)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	09/14/2020	osing Purcha	11,711	36,258,544	3096.11.....	(1,649,026)	0	(3,366,093)	0	(3,366,093)		1,268,170	0	0	(1,717,067)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	02/21/2020	osing Purcha	25,493	75,026,919	2943.04.....	(2,125,606)	0	(10,062,342)	0	(10,062,342)		5,540,505	0	0	(7,936,736)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/16/2020	04/28/2020	04/28/2020	osing Purcha	24,459	73,224,376	2993.76.....	0	(4,458,876)	0	0	0		0	0	0	4,458,876	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/18/2019	04/21/2020	04/21/2020	osing Purcha	21,239	65,445,217	3081.37.....	(1,736,925)	0	0	0	0		2,588,268	0	0	1,736,925	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0GF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	01/21/2020	osing Purcha	26,117	74,361,367	2847.24.....	(2,462,311)	0	(12,367,705)	0	(12,367,705)		7,569,869	0	0	(9,905,395)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	08/21/2020	osing Purcha	21,139	65,349,316	3091.41.....	(2,055,556)	0	(6,463,249)	0	(6,463,249)		3,107,594	0	0	(4,407,693)	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SRBS0FP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	09/28/2020	osing Purcha	4,484	13,596,744	3032.28	(702,912)	0	(1,431,831)	0	(1,431,831)		647,936	0	0	(728,919)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0LJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	03/20/2020	osing Purcha	42,919	126,057,395	2937.1	(5,415,949)	0	0	0	0		8,120,311	0	0	5,415,949	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0DV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/12/2019	07/14/2020	07/14/2020	osing Purcha	26,747	83,043,818	3104.79	(3,914,423)	0	(2,480,249)	0	(2,480,249)		1,983,327	0	0	1,434,174	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	05/21/2020	osing Purcha	39,909	126,888,271	3179.44	(1,514,507)	0	0	0	0		4,226,291	0	0	1,514,507	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0CX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	03/20/2020	osing Purcha	21,209	64,224,458	3028.17	(1,725,776)	0	0	0	0		3,245,624	0	0	1,725,776	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	06/19/2020	osing Purcha	22,800	71,111,604	3118.93	(1,977,672)	0	0	0	0		2,585,723	0	0	1,977,672	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	osing Purcha	26,141	82,670,128	3162.47	(2,940,863)	0	(7,138,846)	0	(7,138,846)		2,696,637	0	0	(4,197,983)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	12/14/2020	osing Purcha	615	2,138,822	3477.76	(32,964)	0	(104,384)	0	(104,384)		9,449	0	0	(71,420)	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	12/07/2020	osing Purcha	2,292	7,503,893	3273.95	(288,952)	0	(958,079)	0	(958,079)		84,822	0	0	(669,126)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	12/21/2020	osing Purcha	5,383	18,423,587	3422.55	(492,222)	0	(1,466,168)	0	(1,466,168)		8,871	0	0	(973,946)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0EZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	03/21/2019	03/20/2020	03/20/2020	osing Purcha	48,713	154,367,600	3168.92	(1,696,674)	0	0	0	0		4,140,574	0	0	1,696,674	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11/20/2020	osing Purcha	3,799	11,980,184	3153.51	(643,057)	0	(1,534,910)	0	(1,534,910)		239,717	0	0	(891,853)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	12/14/2020	osing Purcha	8,110	26,472,500	3264.18	(1,164,596)	0	(3,108,644)	0	(3,108,644)		224,965	0	0	(1,944,048)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0LL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	osing Purcha	9,198	28,679,732	3118.04	(1,162,719)	0	(1,499,458)	0	(1,499,458)		1,005,350	0	0	(336,739)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0KZ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	osing Purcha	4,652	14,789,034	3179.07	(449,569)	0	(474,457)	0	(474,457)		451,197	0	0	(24,888)	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0KP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America... EYKN6V0ZCB8VD9IULB80	02/07/2019	02/07/2020	02/07/2020	osing Purcha	2,849	8,054,151	2827.01	(322,393)	0	(1,426,494)	0	(1,426,494)		838,018	0	0	(1,104,101)	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	12/21/2020	osing Purcha	6,743	22,168,152	3287.58	(1,074,902)	0	(2,746,694)	0	(2,746,694)		6,913	0	0	(1,671,792)	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0GF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	10/07/2020	osing Purcha	1,620	4,858,445	2999.04	(263,542)	0	(681,064)	0	(681,064)		270,628	0	0	(417,523)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0NT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/27/2019	11/27/2020	11/27/2020	osing Purcha	5,521	17,764,646	3217.65	(884,795)	0	(2,322,685)	0	(2,322,685)		182,224	0	0	(1,437,889)	0	0	0001.....
S&P 500 OTC Call Option 9SCSS0FX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int E58DKGMJYYYJLN8C386E	06/21/2019	06/19/2020	06/19/2020	osing Purcha	43,925	143,206,921	3260.26	(1,749,533)	0	0	0	0		2,880,719	0	0	1,749,533	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AB	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	10/28/2020	osing Purcha	7,574	23,368,214	3085.32	(1,300,714)	0	(1,406,568)	0	(1,406,568)		759,134	0	0	(105,853)	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JV	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	07/21/2020	osing Purcha	23,560	72,632,417	3082.87	(2,819,190)	0	(4,109,571)	0	(4,109,571)		2,823,739	0	0	(1,290,381)	0	0	0001.....

E19.41

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OTC Call Option 9SBCS0PD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	osing Purcha	4,469	14,696,843	3288.62	(757,272)	0	(1,996,481)	0	(1,996,481)		(31,412)	0	(1,239,209)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	osing Purcha	1,837	5,769,613	3140.78	(324,065)	0	(765,588)	0	(765,588)		118,622	0	(441,523)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	osing Purcha	4,923	15,088,355	3064.87	(366,616)	0	0	0	0		764,633	0	366,616	0	0	0	0001.....
S&P 500 OTC Call Option 9SRBS0FH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	osing Purcha	1,259	3,917,202	3111.36	(145,150)	0	(302,462)	0	(302,462)		160,617	0	(157,312)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0QD	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	osing Purcha	12,331	41,424,885	3359.41	(1,489,092)	0	(4,137,174)	0	(4,137,174)		18,454	0	(2,648,082)	0	0	0	0001.....
S&P 500 OTC Call Option 9SCSSOFT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	osing Purcha	1,825	5,503,726	3015.74	(234,859)	0	(46,665)	0	(46,665)		272,334	0	188,194	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0OL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	osing Purcha	10,887	36,160,082	3321.4	(1,532,128)	0	(4,066,512)	0	(4,066,512)		12,461	0	(2,534,385)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0MN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	osing Purcha	19,298	58,371,047	3024.72	(2,724,299)	0	0	0	0		2,595,754	0	2,724,299	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0JP	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	osing Purcha	19,119	59,459,325	3109.96	(2,023,173)	0	(2,816,993)	0	(2,816,993)		2,169,985	0	(793,821)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0IH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	osing Purcha	19,254	57,516,319	2987.24	(2,123,331)	0	0	0	0		3,529,026	0	2,123,331	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	osing Purcha	4,368	14,098,594	3227.7	(659,019)	0	(2,027,888)	0	(2,027,888)		173,887	0	(1,368,869)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0HF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	osing Purcha	50,753	151,268,809	2980.49	(5,267,146)	0	0	0	0		8,758,554	0	5,267,146	0	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0BT	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	osing Purcha	3,427	11,205,810	3269.86	(581,630)	0	(1,456,681)	0	(1,456,681)		3,006	0	(875,050)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OL	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	osing Purcha	6,054	18,726,354	3093.22	(1,012,047)	0	(1,076,462)	0	(1,076,462)		600,037	0	(64,415)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	osing Purcha	371	1,157,665	3120.39	(41,849)	0	(136,632)	0	(136,632)		47,976	0	(94,783)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0OX	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	osing Purcha	12,969	41,996,605	3238.23	(1,587,535)	0	(4,141,131)	0	(4,141,131)		721,034	0	(2,553,596)	0	0	0	0001.....
S&P 500 OTC Call Option 9SBCS0MF	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	osing Purcha	3,760	11,246,536	2991.1	(630,439)	0	(1,610,596)	0	(1,610,596)		632,590	0	(980,157)	0	0	0	0001.....
S&P 500 OTC Call Option 9SSGS0AN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Societe Generale.	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	osing Purcha	3,621	11,339,017	3131.46	(620,314)	0	(1,368,666)	0	(1,368,666)		257,734	0	(748,352)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	osing Purcha	11,538	36,714,608	3182.06	(1,763,353)	0	(4,332,288)	0	(4,332,288)		699,525	0	(2,568,936)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0PN	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	osing Purcha	3,747	11,858,056	3164.68	(608,700)	0	(1,472,046)	0	(1,472,046)		234,009	0	(863,346)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NJ	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	osing Purcha	3,641	11,101,081	3048.91	(546,769)	0	(1,601,166)	0	(1,601,166)		523,641	0	(1,054,397)	0	0	0	0001.....
S&P 500 OTC Call Option 9SMLS0NH	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Bank of America...	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	osing Purcha	2,906	8,936,822	3075.3	(394,141)	0	(1,201,253)	0	(1,201,253)		403,498	0	(807,112)	0	0	0	0001.....

E19.42

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P 500 OTC Call Option 9SBCSOLR	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	09/21/2020	Using Purchase	16,768	51,896,960	3095	(2,320,356)	0	(3,119,854)	0			1,909,863	0	(799,498)	0	0	0001.....	
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No 108-Call Options and Warrants													(399,643,705)	(26,681,904)	(699,380,818)	0	(699,380,818)	XX	427,840,215	0	0	(273,055,213)	0	0	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No 108.....													(399,643,705)	(26,681,904)	(699,380,818)	0	(699,380,818)	XX	427,840,215	0	0	(273,055,213)	0	0	XXX
Total Written Options																									
0929999999. Total-Written Options-Call Options and Warrants.....													(399,643,705)	(26,681,904)	(699,380,818)	0	(699,380,818)	XX	427,840,215	0	0	(273,055,213)	0	0	XXX
0989999999. Total-Written Options.....													(399,643,705)	(26,681,904)	(699,380,818)	0	(699,380,818)	XX	427,840,215	0	0	(273,055,213)	0	0	XXX
Swaps - Hedging Other - Other																									
Basis Rate Swap Variable Rate Interest Rate Swap-R SLAT1CN1	Reference Rate Reform.....	N/A.....	Other.....	CME Group Inc....	5493003SMMGZR9SHXL9	10/16/2020	10/21/2030	12/15/2020	Swap Close	0	242,988	0	0	0	0	0			0	0	0	0	0	0/0.....	
Basis Rate Swap Fixed Rate Interest Rate Swap-P SLAT1CN1	Reference Rate Reform.....	N/A.....	Other.....	CME Group Inc....	5493003SMMGZR9SHXL9	10/16/2020	10/21/2030	12/15/2020	Swap Close	0	(242,988)	0	0	0	0	0			0	0	0	0	0	0/0.....	
Basis Rate Swap Variable Rate Interest Rate Swap-R SLPA3SDB	Reference Rate Reform.....	N/A.....	Other.....	CME Group Inc....	5493003SMMGZR9SHXL9	10/16/2020	10/21/2022	12/15/2020	Swap Close	0	10,923,565	0	0	0	0	0			0	0	0	0	0	0/0.....	
Basis Rate Swap Fixed Rate Interest Rate Swap-P SLPA3SDB	Reference Rate Reform.....	N/A.....	Other.....	CME Group Inc....	5493003SMMGZR9SHXL9	10/16/2020	10/21/2022	12/15/2020	Swap Close	0	(10,923,565)	0	0	0	0	0			0	0	0	0	0	0/0.....	
Basis Rate Swap Variable Rate Interest Rate Swap-R SLAT1CNA	Reference Rate Reform.....	N/A.....	Other.....	CME Group Inc....	5493003SMMGZR9SHXL9	10/16/2020	10/21/2025	12/15/2020	Swap Close	0	4,093,701	0	0	0	0	0			0	0	0	0	0	0/0.....	
Basis Rate Swap Fixed Rate Interest Rate Swap-P SLAT1CNA	Reference Rate Reform.....	N/A.....	Other.....	CME Group Inc....	5493003SMMGZR9SHXL9	10/16/2020	10/21/2025	12/15/2020	Swap Close	0	(4,093,701)	0	0	0	0	0			0	0	0	0	0	0/0.....	
1159999999. Total-Swaps-Hedging Other-Other.....													0	0	4,125	0	0	XX	0	0	0	0	0	0	XXX
1169999999. Total-Swaps-Hedging Other.....													0	0	4,125	0	0	XX	0	0	0	0	0	0	XXX
Total Swaps																									
1399999999. Total-Swaps-Other.....													0	0	4,125	0	0	XX	0	0	0	0	0	0	XXX
1409999999. Total-Swaps.....													0	0	4,125	0	0	XX	0	0	0	0	0	0	XXX
TOTALS																									
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....													287,203,401	3,162,083	405,204,893	0	405,204,893	XX	(154,618,647)	0	0	114,718,013	0	0	XXX
1709999999. Total-Hedging Other.....													0	0	4,125	0	0	XX	0	0	0	0	0	0	XXX
1759999999. TOTAL.....													287,203,401	3,162,083	405,209,018	0	405,204,893	XX	(154,618,647)	0	0	114,722,138	0	0	XXX

E19.43

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	The hedge effectiveness cannot be measured at inception. At 12/31/2020 The change in fair value of the derivative hedging instrument is 100.2% 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 December 31 of Current Year

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																						
ESH1.....	.....10	1,874,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/19/2021.	CME..... SNZ20JLFK8MNNCLQOF3	12/11/2020.	.....3.660.8500	.....3,748.8000	....7,409,168	....7,409,168	.....43,975	.....0	.....0	.....0	.....43,975	.....110,000	.....0001	.....50
ESH1.....	.....7	1,312,080	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/In dex	03/19/2021.	CME..... SNZ20JLFK8MNNCLQOF3	12/11/2020.	.....3.660.8500	.....3,748.8000	....1,470,119	....1,470,119	.....30,783	.....0	.....0	.....0	.....30,783	.....77,000	.....0001	.....50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....												8,879,2878,879,28774,75800074,758187,000	XXX	XXX
1579999999. Total-Long Futures.....												8,879,2878,879,28774,75800074,758187,000	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....												8,879,2878,879,28774,75800074,758187,000	XXX	XXX
1759999999. TOTAL.....												8,879,2878,879,28774,75800074,758187,000	XXX	XXX

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	..12,139,084	..(3,766,062)	....8,804,530
Total Net Cash Deposits.....	..12,139,084	..(3,766,062)	....8,804,530

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 12/31/2020 The change in fair value of the derivative hedging instrument is 100.2% 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 2

Futures Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point	
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
Long Futures																				
Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108																				
MESH.....	7	377,440	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	NYF.....	549300UF4R84F48NCH34	12/16/2019	1,098.8000	02/21/2020	1,078.4000	Closing Sale.....	(7,140)	(7,140)	0	0	0001	.50
MESH.....	20	1,078,400	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	NYF.....	549300UF4R84F48NCH34	12/16/2019	1,098.9000	02/21/2020	1,078.4000	Closing Sale.....	(20,500)	(20,500)	0	0	0001	.50
MESH.....	11	593,120	Mini MSCI EMg Mkt (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	NYF.....	549300UF4R84F48NCH34	01/30/2020	1,064.7000	02/21/2020	1,078.4000	Closing Sale.....	7,535	7,535	0	0	0001	.50
RTYH.....	50	2,736,465	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	NYF.....	549300UF4R84F48NCH34	12/16/2019	1,644.4000	03/16/2020	1,094.5860	Closing Sale.....	(1,374,535)	(1,374,535)	0	0	0001	.50
RTYH.....	10	547,293	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	NYF.....	549300UF4R84F48NCH34	01/30/2020	1,637.5700	03/16/2020	1,094.5860	Closing Sale.....	(271,492)	(271,492)	0	0	0001	.50
RTYH.....	33	1,806,067	RUSSELL 2000 MINI (FUT).....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	NYF.....	549300UF4R84F48NCH34	02/28/2020	1,492.2879	03/16/2020	1,094.5860	Closing Sale.....	(656,208)	(656,208)	0	0	0001	.50
ESH0.....	19	3,090,350	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	12/16/2019	3,175.4000	01/30/2020	3,253.0000	Closing Sale.....	73,720	73,720	0	0	0001	.50
ESH0.....	11	1,608,475	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	12/16/2019	3,175.4000	02/28/2020	2,924.5000	Closing Sale.....	(137,995)	(137,995)	0	0	0001	.50
ESH0.....	41	5,995,225	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	12/16/2019	3,175.4500	02/28/2020	2,924.5000	Closing Sale.....	(514,448)	(514,448)	0	0	0001	.50
ESH0.....	2	292,475	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/28/2020	2,868.7500	02/28/2020	2,924.7500	Closing Sale.....	5,600	5,600	0	0	0001	.50
ESH0.....	68	9,982,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/28/2020	2,868.7500	02/28/2020	2,936.0000	Closing Sale.....	228,650	228,650	0	0	0001	.50
ESH0.....	8	1,169,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/28/2020	2,976.5000	02/28/2020	2,924.5000	Closing Sale.....	(20,800)	(20,800)	0	0	0001	.50
ESH0.....	6	877,425	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/28/2020	2,976.5000	02/28/2020	2,924.7500	Closing Sale.....	(15,525)	(15,525)	0	0	0001	.50
ESH0.....	59	8,659,410	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	12/16/2019	3,175.4500	03/02/2020	2,935.3932	Closing Sale.....	(708,168)	(708,168)	0	0	0001	.50
ESH0.....	44	6,457,865	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/25/2020	3,131.0000	03/02/2020	2,935.3932	Closing Sale.....	(430,335)	(430,335)	0	0	0001	.50
ESH0.....	8	1,221,200	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/25/2020	3,131.0000	03/04/2020	3,053.0000	Closing Sale.....	(31,200)	(31,200)	0	0	0001	.50
ESH0.....	12	1,831,950	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/25/2020	3,131.0000	03/04/2020	3,053.2500	Closing Sale.....	(46,650)	(46,650)	0	0	0001	.50
ESH0.....	1	152,688	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/27/2020	3,015.7500	03/04/2020	3,053.7500	Closing Sale.....	1,900	1,900	0	0	0001	.50
ESH0.....	1	152,700	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/27/2020	3,015.7500	03/04/2020	3,054.0000	Closing Sale.....	1,913	1,913	0	0	0001	.50
ESH0.....	2	305,325	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/27/2020	2,958.2500	03/04/2020	3,053.2500	Closing Sale.....	9,500	9,500	0	0	0001	.50
ESH0.....	43	6,565,025	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/27/2020	2,958.2500	03/04/2020	3,053.5000	Closing Sale.....	204,788	204,788	0	0	0001	.50
ESH0.....	23	3,511,813	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/27/2020	2,958.2500	03/04/2020	3,053.7500	Closing Sale.....	109,825	109,825	0	0	0001	.50
ESH0.....	9	1,338,300	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/06/2020	2,919.2500	03/06/2020	2,974.0000	Closing Sale.....	24,638	24,638	0	0	0001	.50
ESH0.....	14	2,081,800	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/06/2020	2,919.5000	03/06/2020	2,974.0000	Closing Sale.....	38,150	38,150	0	0	0001	.50
ESH0.....	13	1,933,100	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/06/2020	2,919.7500	03/06/2020	2,974.0000	Closing Sale.....	35,263	35,263	0	0	0001	.50
ESH0.....	19	2,825,300	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/06/2020	2,920.0000	03/06/2020	2,974.0000	Closing Sale.....	51,300	51,300	0	0	0001	.50
ESH0.....	12	1,784,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/06/2020	2,920.2500	03/06/2020	2,974.0000	Closing Sale.....	32,250	32,250	0	0	0001	.50
ESH0.....	67	9,957,875	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/06/2020	2,920.2500	03/06/2020	2,972.5000	Closing Sale.....	175,038	175,038	0	0	0001	.50
ESH0.....	71	9,940,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/09/2020	2,758.7500	03/09/2020	2,800.0000	Closing Sale.....	146,438	146,438	0	0	0001	.50
ESH0.....	23	3,258,525	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/27/2020	3,015.7500	03/10/2020	2,833.5000	Closing Sale.....	(209,588)	(209,588)	0	0	0001	.50
ESH0.....	21	2,975,438	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/27/2020	3,015.7500	03/10/2020	2,833.7500	Closing Sale.....	(191,100)	(191,100)	0	0	0001	.50
ESH0.....	20	2,834,000	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	02/27/2020	3,015.7500	03/10/2020	2,834.0000	Closing Sale.....	(181,750)	(181,750)	0	0	0001	.50
ESH0.....	9	1,275,300	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/03/2020	2,986.7500	03/10/2020	2,834.0000	Closing Sale.....	(68,738)	(68,738)	0	0	0001	.50
ESH0.....	28	3,967,950	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/03/2020	2,986.7500	03/10/2020	2,834.2500	Closing Sale.....	(213,500)	(213,500)	0	0	0001	.50
ESH0.....	18	2,551,050	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/03/2020	2,986.7500	03/10/2020	2,834.5000	Closing Sale.....	(137,025)	(137,025)	0	0	0001	.50
ESH0.....	12	1,700,850	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/03/2020	2,986.7500	03/10/2020	2,834.7500	Closing Sale.....	(91,200)	(91,200)	0	0	0001	.50
ESH0.....	8	1,133,900	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/05/2020	3,035.5000	03/10/2020	2,834.7500	Closing Sale.....	(80,300)	(80,300)	0	0	0001	.50
ESH0.....	26	3,685,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/05/2020	3,035.5000	03/10/2020	2,835.0000	Closing Sale.....	(260,650)	(260,650)	0	0	0001	.50
ESH0.....	5	708,813	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/05/2020	3,035.5000	03/10/2020	2,835.2500	Closing Sale.....	(50,063)	(50,063)	0	0	0001	.50
ESH0.....	16	2,269,400	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/05/2020	3,035.5000	03/10/2020	2,836.7500	Closing Sale.....	(159,000)	(159,000)	0	0	0001	.50
ESH0.....	11	1,560,350	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Index.....	03/20/2020	CME.....	SNZ20JLKF8MNNCLQOF3	03/05/2020	3,035.5000	03/10/2020	2,837.0000	Closing Sale.....	(109,175)	(109,175)	0	0	0001	.50

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SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point	
ESH0	8	1,134,800	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/10/2020	2,837.0000	Closing Sale	31,000	31,000	0	0	0001	50
ESH0	18	2,553,525	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/10/2020	2,837.2500	Closing Sale	69,975	69,975	0	0	0001	50
ESH0	14	1,986,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/10/2020	2,837.5000	Closing Sale	54,600	54,600	0	0	0001	50
ESH0	10	1,418,875	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/10/2020	2,837.7500	Closing Sale	39,125	39,125	0	0	0001	50
ESH0	14	1,986,600	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/10/2020	2,838.0000	Closing Sale	54,950	54,950	0	0	0001	50
ESH0	4	567,650	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/10/2020	2,838.2500	Closing Sale	15,750	15,750	0	0	0001	50
ESH0	1	141,850	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,758.7500	03/10/2020	2,837.0000	Closing Sale	3,913	3,913	0	0	0001	50
ESH0	2	283,825	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/10/2020	2,758.7500	03/10/2020	2,838.2500	Closing Sale	7,950	7,950	0	0	0001	50
ESH0	70	9,940,875	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/10/2020	2,758.7500	03/10/2020	2,840.2500	Closing Sale	285,250	285,250	0	0	0001	50
ESH0	2	283,700	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/06/2020	2,920.2500	03/10/2020	2,837.0000	Closing Sale	(8,325)	(8,325)	0	0	0001	50
ESH0	70	8,643,960	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/12/2020	2,469.7028	Closing Sale	(1,014,290)	(1,014,290)	0	0	0001	50
ESH0	83	10,421,950	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/12/2020	2,605.1578	03/12/2020	2,511.3133	Closing Sale	(389,455)	(389,455)	0	0	0001	50
ESH0	20	2,469,703	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/12/2020	2,605.1578	03/12/2020	2,469.7028	Closing Sale	(135,455)	(135,455)	0	0	0001	50
ESH0	32	4,184,800	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/13/2020	2,615.5000	Closing Sale	(230,400)	(230,400)	0	0	0001	50
ESH0	15	1,961,625	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/13/2020	2,615.5000	Closing Sale	(108,000)	(108,000)	0	0	0001	50
ESH0	15	1,961,813	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/13/2020	2,615.7500	Closing Sale	(107,813)	(107,813)	0	0	0001	50
ESH0	27	3,531,263	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/13/2020	2,615.7500	Closing Sale	(194,063)	(194,063)	0	0	0001	50
ESH0	2	261,600	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/13/2020	2,616.0000	Closing Sale	(14,350)	(14,350)	0	0	0001	50
ESH0	1	134,795	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,819.0000	03/16/2020	2,695.9000	Closing Sale	(6,155)	(6,155)	0	0	0001	50
ESH0	44	5,930,980	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/09/2020	2,759.5000	03/16/2020	2,695.9000	Closing Sale	(139,920)	(139,920)	0	0	0001	50
ESH0	124	16,714,580	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/11/2020	2,790.5565	03/16/2020	2,695.9000	Closing Sale	(586,870)	(586,870)	0	0	0001	50
ESH0	6	808,770	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/11/2020	2,728.5000	03/16/2020	2,695.9000	Closing Sale	(9,780)	(9,780)	0	0	0001	50
ESH0	67	8,372,988	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/11/2020	2,728.5000	03/16/2020	2,499.3993	Closing Sale	(767,487)	(767,487)	0	0	0001	50
ESH0	18	2,426,310	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	12/16/2019	3,175.3500	03/16/2020	2,695.9000	Closing Sale	(431,505)	(431,505)	0	0	0001	50
ESH0	22	2,965,490	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2020	CME	SNZ20JLFFK8MNNCLQOF3	02/28/2020	2,985.0000	03/16/2020	2,695.9000	Closing Sale	(318,010)	(318,010)	0	0	0001	50
ESMO	1	119,550	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,498.7500	03/16/2020	2,391.0000	Closing Sale	(5,388)	(5,388)	0	0	0001	50
ESMO	4	478,200	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,502.5000	03/16/2020	2,391.0000	Closing Sale	(22,300)	(22,300)	0	0	0001	50
ESMO	7	836,850	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,502.7500	03/16/2020	2,391.0000	Closing Sale	(39,113)	(39,113)	0	0	0001	50
ESMO	17	2,032,350	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,503.0000	03/16/2020	2,391.0000	Closing Sale	(95,200)	(95,200)	0	0	0001	50
ESMO	3	358,650	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,503.2500	03/16/2020	2,391.0000	Closing Sale	(16,838)	(16,838)	0	0	0001	50
ESMO	8	956,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,503.2500	03/16/2020	2,391.2500	Closing Sale	(44,800)	(44,800)	0	0	0001	50
ESMO	6	726,900	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,503.2500	03/16/2020	2,423.0000	Closing Sale	(24,075)	(24,075)	0	0	0001	50
ESMO	2	242,325	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,503.2500	03/16/2020	2,423.2500	Closing Sale	(8,000)	(8,000)	0	0	0001	50
ESMO	1	121,163	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,503.5000	03/16/2020	2,423.2500	Closing Sale	(4,013)	(4,013)	0	0	0001	50
ESMO	3	363,488	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,506.2500	03/16/2020	2,423.2500	Closing Sale	(12,450)	(12,450)	0	0	0001	50
ESMO	6	726,975	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,506.5000	03/16/2020	2,423.2500	Closing Sale	(24,975)	(24,975)	0	0	0001	50
ESMO	5	605,813	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,506.7500	03/16/2020	2,423.2500	Closing Sale	(20,875)	(20,875)	0	0	0001	50
ESMO	3	363,525	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,506.7500	03/16/2020	2,423.5000	Closing Sale	(12,488)	(12,488)	0	0	0001	50
ESMO	11	1,332,925	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,507.0000	03/16/2020	2,423.5000	Closing Sale	(45,925)	(45,925)	0	0	0001	50
ESMO	2	242,375	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,507.0000	03/16/2020	2,423.7500	Closing Sale	(8,325)	(8,325)	0	0	0001	50
ESMO	6	727,125	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,507.2500	03/16/2020	2,423.7500	Closing Sale	(25,050)	(25,050)	0	0	0001	50
ESMO	5	606,000	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,507.2500	03/16/2020	2,424.0000	Closing Sale	(20,813)	(20,813)	0	0	0001	50
ESMO	9	1,091,700	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,507.2500	03/16/2020	2,426.0000	Closing Sale	(36,563)	(36,563)	0	0	0001	50

E21.1

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20		
															16	17	18				
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point		
ESMO	1	121,300	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,510.0000	03/16/2020	2,426.0000	Closing Sale	(4,200)	(4,200)	0	0	0001	50	
ESMO	1	121,300	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7000	03/16/2020	2,426.0000	Closing Sale	(12,785)	(12,785)	0	0	0001	50	
ESMO	8	970,500	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7000	03/16/2020	2,426.2500	Closing Sale	(102,180)	(102,180)	0	0	0001	50	
ESMO	1	121,325	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7000	03/16/2020	2,426.5000	Closing Sale	(12,760)	(12,760)	0	0	0001	50	
ESMO	4	488,600	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7000	03/16/2020	2,443.0000	Closing Sale	(47,740)	(47,740)	0	0	0001	50	
ESMO	13	1,588,113	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7000	03/16/2020	2,443.2500	Closing Sale	(154,993)	(154,993)	0	0	0001	50	
ESMO	3	366,525	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7000	03/16/2020	2,443.5000	Closing Sale	(35,730)	(35,730)	0	0	0001	50	
ESMO	12	1,509,600	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7000	03/17/2020	2,516.0000	Closing Sale	(99,420)	(99,420)	0	0	0001	50	
ESMO	2	251,600	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7500	03/17/2020	2,516.0000	Closing Sale	(16,575)	(16,575)	0	0	0001	50	
ESMO	13	1,635,563	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7500	03/17/2020	2,516.2500	Closing Sale	(107,575)	(107,575)	0	0	0001	50	
ESMO	17	2,139,025	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7500	03/17/2020	2,516.5000	Closing Sale	(140,463)	(140,463)	0	0	0001	50	
ESMO	9	1,132,538	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7500	03/17/2020	2,516.7500	Closing Sale	(74,250)	(74,250)	0	0	0001	50	
ESMO	5	629,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7500	03/17/2020	2,517.0000	Closing Sale	(41,188)	(41,188)	0	0	0001	50	
ESMO	33	3,910,225	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,682.5500	03/24/2020	2,369.8333	Closing Sale	(515,983)	(515,983)	0	0	0001	50	
ESMO	9	1,397,138	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.7500	06/03/2020	3,104.7500	Closing Sale	190,350	190,350	0	0	0001	50	
ESMO	55	8,538,063	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.8000	06/03/2020	3,104.7500	Closing Sale	1,163,113	1,163,113	0	0	0001	50	
ESMO	20	3,205,400	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.8000	06/10/2020	3,205.4000	Closing Sale	523,600	523,600	0	0	0001	50	
ESMO	7	1,115,100	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,682.5500	06/11/2020	3,186.0000	Closing Sale	176,208	176,208	0	0	0001	50	
ESMO	3	451,545	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	03/16/2020	2,681.8000	06/12/2020	3,010.3000	Closing Sale	49,275	49,275	0	0	0001	50	
ESMO	10	1,505,150	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	04/07/2020	2,732.0000	06/12/2020	3,010.3000	Closing Sale	139,150	139,150	0	0	0001	50	
ESMO	10	1,505,150	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2020	CME	SNZ20JLFFK8MNNCLQOF3	05/12/2020	2,870.5000	06/12/2020	3,010.3000	Closing Sale	69,900	69,900	0	0	0001	50	
ESU0	20	3,225,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/18/2020	CME	SNZ20JLFFK8MNNCLQOF3	06/10/2020	3,194.5500	07/23/2020	3,225.2500	Closing Sale	30,700	30,700	0	0	0001	50	
ESU0	3	483,788	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/18/2020	CME	SNZ20JLFFK8MNNCLQOF3	06/12/2020	2,999.2500	07/23/2020	3,225.2500	Closing Sale	33,900	33,900	0	0	0001	50	
ESU0	10	1,758,125	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/18/2020	CME	SNZ20JLFFK8MNNCLQOF3	06/12/2020	2,999.2500	09/01/2020	3,516.2500	Closing Sale	258,500	258,500	0	0	0001	50	
ESU0	10	1,666,850	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/18/2020	CME	SNZ20JLFFK8MNNCLQOF3	06/12/2020	2,999.2500	09/14/2020	3,333.7000	Closing Sale	167,225	167,225	0	0	0001	50	
ESU0	7	1,166,795	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/18/2020	CME	SNZ20JLFFK8MNNCLQOF3	06/11/2020	3,175.1000	09/14/2020	3,333.7000	Closing Sale	55,510	55,510	0	0	0001	50	
ESZ0	10	1,834,250	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2020	CME	SNZ20JLFFK8MNNCLQOF3	09/14/2020	3,323.4000	12/11/2020	3,668.5000	Closing Sale	172,550	172,550	0	0	0001	50	
ESZ0	7	1,283,975	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2020	CME	SNZ20JLFFK8MNNCLQOF3	09/14/2020	3,323.4000	12/11/2020	3,668.5000	Closing Sale	120,785	120,785	0	0	0001	50	
1519999999	Total-Long Futures-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108														(7,422,205)	(7,422,209)	0	0	XXX	XXX	
1579999999	Total-Long Futures														(7,422,205)	(7,422,209)	0	0	XXX	XXX	
Totals																					
1689999999	Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108														(7,422,205)	(7,422,209)	0	0	XXX	XXX	
1759999999	TOTAL														(7,422,205)	(7,422,209)	0	0	XXX	XXX	

E21.2

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	The hedge effectiveness cannot be measured at inception. At 12/31/2020 The change in fair value of the derivative hedging instrument is 100.2% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
019999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	8,879,287	0	8,879,287	8,879,287	0	0	187,000	187,000
Over-the-Counter NAIC 1 Designation											
Bank of America..... EYKN6V0ZCB8VD9IULB80.....	Y.....	Y.....	53,314,825	143,991,870	(89,865,433)	811,612	143,991,870	(89,865,433)	811,612	0	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	205,058,000	1,145,907,977	(936,410,241)	4,439,736	1,145,907,977	(936,410,241)	4,439,736	0	0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868.....	Y.....	Y.....	10,789,000	36,822,683	(25,662,114)	371,569	36,822,683	(25,662,114)	371,569	0	0
Societe Generale..... O2RNE8IBXP4R0TD8PU41.....	Y.....	Y.....	32,598,000	94,095,107	(60,836,533)	660,574	94,095,107	(60,836,533)	660,574	0	0
Citigroup..... 5493008GOWFHX1UU8231.....	Y.....	Y.....	13,153,000	66,451,440	(53,094,831)	203,609	66,451,440	(53,094,831)	203,609	0	0
UBS..... 5493001KJTIIGC8Y1R12.....	Y.....	Y.....	5,410,000	28,669,028	(23,009,632)	249,396	28,669,028	(23,009,632)	249,396	0	0
Morgan Stanley..... 4PQUHN3JPFGFNF3BB653.....	Y.....	Y.....	191,484,000	1,110,350,145	(915,145,745)	3,720,400	1,110,350,145	(915,145,745)	3,720,400	0	0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11.....	Y.....	Y.....	14,527,000	35,489,341	(20,605,024)	357,317	35,489,341	(20,605,024)	357,317	0	0
029999999. Total NAIC 1 Designation.....			526,333,825	2,661,777,591	(2,124,629,553)	10,814,213	2,661,777,591	(2,124,629,553)	10,814,213	0	0
089999999. Aggregate Sum of Central Clearinghouse (Excluding Exchange Traded).....	XXX	XXX	0	29,974,674	0	29,974,674	0	(18,167,553)	0	2,397,477	2,397,477
099999999. Gross Totals.....			526,333,825	2,700,631,552	(2,124,629,553)	49,668,174	2,670,656,878	(2,142,797,106)	10,814,213	2,584,477	2,584,477
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				2,700,631,552	(2,124,629,553)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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.....	ZBUT11V806EZRVWT807...	CASH.....		10,143,845	10,143,845	10,143,845		V
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807...	CASH.....		8,879,287	8,879,287	8,879,287		V
0199999999. Totals.....				19,023,132	19,023,132	19,023,132	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	United States Treasury 2% Due 8/31/2021 FA28.....	912828 D7 2	10,426,828	10,230,000	XXX	08/31/2021	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	United States Treasury 1 1/2% Due 1/31/2022 JJ31.....	912828 H8 6	1,597,991	1,565,000	XXX	01/31/2022	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	United States Treasury 1 3/4% Due 9/30/2022 MS31.....	912828 L5 7	4,723,410	4,574,000	XXX	09/30/2022	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	United States Treasury 1 3/4% Due 1/31/2023 JJ31.....	912828 P3 8	5,874,068	5,643,000	XXX	01/31/2023	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	United States Treasury 1 1/8% Due 2/28/2021 FA28.....	912828 P8 7	1,300,821	1,294,000	XXX	02/28/2021	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	United States Treasury 1 1/2% Due 3/31/2023 MS31.....	912828 Q2 9	198,578	192,000	XXX	03/31/2023	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	United States Treasury 2 1/4% Due 1/31/2024 JJ31.....	912828 V8 0	357,396	333,000	XXX	01/31/2024	IV
Bank of America.....	EYKN6V0ZCB8VD9IULB80...	United States Treasury 2 1/8% Due 3/31/2024 MS30.....	912828 W7 1	28,835,733	27,004,000	XXX	03/31/2024	IV
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	CASH.....	09199N ND 9	205,058,000	205,058,000	XXX		V
Credit Suisse FB Int.....	E58DKGMJYYYJLN8C3868...	CASH.....	09199N ND 9	10,789,000	10,789,000	XXX		V
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11...	CASH.....	09199N ND 9	14,527,000	14,527,000	XXX		V
Societe Generale.....	O2RNE8IBXP4R0TD8PU41...	CASH.....	09199N ND 9	32,598,000	32,598,000	XXX		V
Morgan Stanley.....	4PQUHN3JPFGFNF3BB653...	CASH.....	09199N ND 9	191,484,000	191,484,000	XXX		V
Citigroup.....	5493008GOWFH1UU8231...	CASH.....	09199N ND 9	13,153,000	13,153,000	XXX		V
UBS.....	5493001KJTIIGC8Y1R12...	CASH.....	09199N ND 9	5,410,000	5,410,000	XXX		V
0299999999. Totals.....				526,333,825	523,854,000	XXX	XXX	XXX

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

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

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

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
JP Morgan Chase..... New York, NY.....		0.00	0	0	40,480,980	XXX
JP Morgan Chase..... Dallas, TX.....		0.00	0	0	4,242,851	XXX
JP Morgan Chase..... San Antonio, TX.....		0.00	0	0	(29,596,753)	XXX
BNY Melon..... Pittsburgh PA.....		0.00	0	0	3,481,611	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	(3,864)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	18,604,824	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	18,604,824	XXX
0599999. Total Cash.....	XXX	XXX	0	0	18,604,824	XXX

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

1. January.....	15,488,990	4. April.....	29,025,175	7. July.....	19,001,084	10. October.....	35,668,313
2. February.....	259,193,008	5. May.....	30,353,578	8. August.....	21,868,733	11. November.....	40,779,410
3. March.....	31,474,286	6. June.....	39,054,806	9. September.....	15,231,616	12. December.....	18,604,824

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030.....		12/31/2020.....	.....0.000		.....44,900,000	.....0	.....48,575
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						.....44,900,000	.....0	.....48,575
8899999. Total - Cash Equivalents.....						.....44,900,000	.....0	.....48,575

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A .....0	1B .....0	1C .....0	1D .....0
1E .....0	1F .....0	1G .....0	
2A .....0	2B .....0	2C .....0	
3A .....0	3B .....0	3C .....0	
4A .....0	4B .....0	4C .....0	
5A .....0	5B .....0	5C .....0	
6 .....0			

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL			0	0	0	0
2. Alaska.....AK			0	0	0	0
3. Arizona.....AZ			0	0	0	0
4. Arkansas.....AR			0	0	0	0
5. California.....CA			0	0	0	0
6. Colorado.....CO			0	0	0	0
7. Connecticut.....CT			0	0	0	0
8. Delaware.....DE			0	0	0	0
9. District of Columbia.....DC			0	0	0	0
10. Florida.....FL			0	0	0	0
11. Georgia.....GA	B...	State requirement.....	0	0	54,662	55,824
12. Hawaii.....HI			0	0	0	0
13. Idaho.....ID			0	0	0	0
14. Illinois.....IL			0	0	0	0
15. Indiana.....IN			0	0	0	0
16. Iowa.....IA			0	0	0	0
17. Kansas.....KS			0	0	0	0
18. Kentucky.....KY			0	0	0	0
19. Louisiana.....LA			0	0	0	0
20. Maine.....ME			0	0	0	0
21. Maryland.....MD			0	0	0	0
22. Massachusetts.....MA	B...	State requirement.....	0	0	100,568	103,960
23. Michigan.....MI			0	0	0	0
24. Minnesota.....MN			0	0	0	0
25. Mississippi.....MS			0	0	0	0
26. Missouri.....MO			0	0	0	0
27. Montana.....MT			0	0	0	0
28. Nebraska.....NE			0	0	0	0
29. Nevada.....NV			0	0	0	0
30. New Hampshire.....NH			0	0	0	0
31. New Jersey.....NJ			0	0	0	0
32. New Mexico.....NM	B...	State requirement.....	0	0	216,405	216,405
33. New York.....NY			0	0	0	0
34. North Carolina.....NC	B...	State requirement.....	0	0	414,270	488,507
35. North Dakota.....ND			0	0	0	0
36. Ohio.....OH			0	0	0	0
37. Oklahoma.....OK			0	0	0	0
38. Oregon.....OR			0	0	0	0
39. Pennsylvania.....PA			0	0	0	0
40. Rhode Island.....RI			0	0	0	0
41. South Carolina.....SC			0	0	0	0
42. South Dakota.....SD			0	0	0	0
43. Tennessee.....TN			0	0	0	0
44. Texas.....TX	B....	State requirement.....	1,955,910	2,010,953	0	0
45. Utah.....UT			0	0	0	0
46. Vermont.....VT			0	0	0	0
47. Virginia.....VA			0	0	0	0
48. Washington.....WA			0	0	0	0
49. West Virginia.....WV			0	0	0	0
50. Wisconsin.....WI			0	0	0	0
51. Wyoming.....WY			0	0	0	0
52. American Samoa.....AS			0	0	0	0
53. Guam.....GU			0	0	0	0
54. Puerto Rico.....PR			0	0	0	0
55. US Virgin Islands.....VI			0	0	0	0
56. Northern Mariana Islands.....MP			0	0	0	0
57. Canada.....CAN			0	0	0	0
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	1,955,910	2,010,953	785,905	864,696

DETAILS OF WRITE-INS

5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0