QUARTERLY STATEMENT

OF THE

Life Insurance Company of the Southwest

Of

Addison

in the state of TX

to the Insurance Department

of the State of

For the Period Ended

June 30, 2019

2019

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

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QUARTERLY STATEMENT

As of June 30, 2019

of the Condition and Affairs of the

Life Insurance Company of the Southwest

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

OFFICERS

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

OTHER

Robert Earl Cotton	EVP & Chief Operating Officer	Vesta Catharine Bovair	EVP
William David Whitsell	SVP & 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 #	VP & General Counsel
Michael Hudson Crawford	VP & Chief Actuary & Appointed Actuary	David Brian Soccodato #	VP & Controller & Tax Officer
Catherine Hansen Shires	VP & Illustration Actuary	Barbara Bull Fitch	VP & Chief Compliance Officer & AML Compliance Officer
Ian Andrew MacKenny #	VP & Assistant General Counsel	Susan Jane Jennings	VP & Assistant General Counsel & Assistant Secretary
Elizabeth Hill MacGowan	VP	Louis Don Puglisi	VP
Pamela Newcomb Blalock	VP	Eric (nmn) Lopez	VP

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Elizabeth Hill MacGowan	Angela Marie McCraw	Robert Earl Cotton
Susan Jane Jennings			

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

Subscribed and sworn to before me
This 9th day of August 2019

Janice D. Ellis

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	15,741,512,878	0	15,741,512,878	14,514,266,170
2. Stocks:				
2.1 Preferred stocks	11,700,000	0	11,700,000	11,700,000
2.2 Common stocks	89,317,878	0	89,317,878	75,772,971
3. Mortgage loans on real estate:				
3.1 First liens	3,184,295,447	0	3,184,295,447	3,163,773,319
3.2 Other than first liens	36,882,978	0	36,882,978	21,874,756
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $.....0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	3,500,000
5. Cash ($.....77,295,716), cash equivalents ($.....27,550,000) and short-term investments ($.....634,773)	105,480,489	0	105,480,489	150,408,232
6. Contract loans (including $.....0 premium notes)	414,350,205	0	414,350,205	388,787,758
7. Derivatives	816,289,287	0	816,289,287	196,397,996
8. Other invested assets	811,672,084	0	811,672,084	744,199,777
9. Receivables for securities	0	0	0	612,994
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	336,629	0	336,629	167,127
12. Subtotals, cash and invested assets (Lines 1 to 11)	21,211,837,875	0	21,211,837,875	19,271,461,100
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	168,155,155	0	168,155,155	157,077,706
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	595,467	0	595,467	1,132,677
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	7,448,236	0	7,448,236	7,027,044
15.3 Accrued retrospective premiums ($.....0) and contracts subject to redetermination ($.....0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,611,290	0	1,611,290	4,622,771
16.2 Funds held by or deposited with reinsured companies	3,387	0	3,387	4,275
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	23,556,886
18.2 Net deferred tax asset	95,542,771	38,560,935	56,981,836	82,140,133
19. Guaranty funds receivable or on deposit	371,110	0	371,110	371,110
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($.....0)	164,025	164,025	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	1,400,482	0	1,400,482	12,731,175
24. Health care ($.....0) and other amounts receivable	71,374,271	71,374,271	0	0
25. Aggregate write-ins for other than invested assets	218,711,607	919,992	217,791,615	215,493,944
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	21,777,215,676	111,019,223	21,666,196,453	19,775,618,821
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	21,777,215,676	111,019,223	21,666,196,453	19,775,618,821

DETAILS OF WRITE-INS

1101. Other Real Estate Deposits	336,629	0	336,629	167,127
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	336,629	0	336,629	167,127
2501. Corporate Owned Life Insurance	216,253,284	0	216,253,284	215,212,578
2502. Items not allocated	1,726,975	188,644	1,538,331	281,366
2503. Leasehold improvements	193,946	193,946	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	537,402	537,402	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	218,711,607	919,992	217,791,615	215,493,944

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....16,120,266,697 less $.....0 included in Line 6.3 (including $.....90,934,648 Modco Reserve)	16,120,266,697	15,316,730,377
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	431,748	446,479
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	2,119,218,266	1,793,682,701
4.	Contract claims:		
	4.1 Life	19,501,597	15,913,226
	4.2 Accident and health	10,000	10,000
5.	Policyholders' dividends/refunds to members $.....0 and coupons $.....0 due and unpaid	0	0
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....0 Modco)	82,711	88,145
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $.....0 Modco)	0	0
	6.3 Coupons and similar benefits (including $.....0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....0 discount; including $.....1,043 accident and health premiums	65,530	50,686
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	1,536,529	278,670
	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	53,316,935	53,538,707
10.	Commissions to agents due or accrued - life and annuity contracts $.....4,094,274, accident and health $.....0 and deposit-type contract funds $.....0	4,094,274	6,898,160
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	6,863,792	7,498,716
13.	Transfers to Separate Accounts due or accrued (net) (including $.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,458,730	6,627,404
15.1	Current federal and foreign income taxes, including $.....0 on realized capital gains (losses)	5,277,225	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	793,999	1,214,773
17.	Amounts withheld or retained by reporting entity as agent or trustee	375,154	369,923
18.	Amounts held for agents' account, including $.....0 agents' credit balances	3,253,031	2,352,666
19.	Remittances and items not allocated	26,225,980	36,512,562
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 $.....0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	165,834,889	144,474,926
	24.02 Reinsurance in unauthorized and certified ($.....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	6,726,715	4,886,617
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	1,122,174,899	1,030,360,451
	24.08 Derivatives	462,000,875	96,763,889
	24.09 Payable for securities	170,218,929	190,204
	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	13,080,992	15,624,397
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	20,303,809,497	18,534,513,679
27.	From Separate Accounts statement	0	0
28.	Total liabilities (Lines 26 and 27)	20,303,809,497	18,534,513,679
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	463,972,114	463,972,114
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	865,414,842	744,133,028
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)	1,359,386,956	1,238,105,142
38.	Totals of Lines 29, 30 and 37	1,362,386,956	1,241,105,142
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	21,666,196,453	19,775,618,821

DETAILS OF WRITE-INS

2501.	Low Income Housing Tax Credit Commitments	4,804,231	8,565,530
2502.	Uncashed checks pending escheatment	7,470,765	6,103,196
2503.	Guaranty fund	577,009	595,589
2598.	Summary of remaining write-ins for Line 25 from overflow page	228,987	360,082
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	13,080,992	15,624,397
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.		0	0
3402.		0	0
3403.		0	0
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,315,486,143	1,037,199,427	2,103,390,724
2. Considerations for supplementary contracts with life contingencies	175,300	44,314	93,692
3. Net investment income	696,664,558	406,382,321	652,503,873
4. Amortization of Interest Maintenance Reserve (IMR)	2,844,367	2,873,972	5,757,723
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	34,236,015	20,415,155	52,010,100
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	57,195,559	2,430,712	39,102,633
9. Totals (Lines 1 to 8.3)	2,106,601,942	1,469,345,901	2,852,858,745
10. Death benefits	41,541,132	33,068,242	72,192,762
11. Matured endowments (excluding guaranteed annual pure endowments)	202,238	40,215	576,668
12. Annuity benefits	48,220,983	47,108,661	91,043,741
13. Disability benefits and benefits under accident and health contracts	788,118	638,132	1,261,909
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	516,957,045	451,750,807	942,961,637
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	30,881,242	22,646,777	49,983,463
18. Payments on supplementary contracts with life contingencies	126,381	95,810	197,588
19. Increase in aggregate reserves for life and accident and health contracts	803,527,169	572,276,932	1,080,522,477
20. Totals (Lines 10 to 19)	1,442,244,308	1,127,625,576	2,238,740,245
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	274,516,329	222,687,808	474,303,364
22. Commissions and expense allowances on reinsurance assumed	0	0	0
23. General insurance expenses and fraternal expenses	120,553,523	108,539,347	249,486,740
24. Insurance taxes, licenses and fees, excluding federal income taxes	17,586,218	11,799,428	31,636,257
25. Increase in loading on deferred and uncollected premiums	7,202,222	(273,017)	4,295,268
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	23,632,576	43,681,623	72,867,003
28. Totals (Lines 20 to 27)	1,885,735,176	1,514,060,765	3,071,328,877
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	220,866,766	(44,714,864)	(218,470,132)
30. Dividends to policyholders and refunds to members	27,733	33,031	76,789
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	220,839,033	(44,747,895)	(218,546,921)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	25,449,048	(13,790,024)	(32,217,699)
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)	195,389,985	(30,957,871)	(186,329,222)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....1,772,038 (excluding taxes of $.....697,145 transferred to the IMR)	(1,973,322)	(946,513)	(7,455,564)
35. Net income (Line 33 plus Line 34)	193,416,663	(31,904,384)	(193,784,786)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,241,105,145	1,207,625,420	1,207,625,420
37. Net income (Line 35)	193,416,663	(31,904,384)	(193,784,786)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....0	(6,098,113)	(3,062,611)	21,440,857
39. Change in net unrealized foreign exchange capital gain (loss)	370,556	(437,620)	(723,223)
40. Change in net deferred income tax	(550,988)	12,849,188	42,659,907
41. Change in nonadmitted assets	(35,655,883)	(1,092,941)	(22,913,789)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(21,359,963)	(17,877,683)	(14,214,585)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	180,000,000
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(8,840,460)	(3,250,000)	21,015,344
54. Net change in capital and surplus (Lines 37 through 53)	121,281,812	(44,776,051)	33,479,725
55. Capital and surplus as of statement date (Lines 36 + 54)	1,362,386,957	1,162,849,369	1,241,105,145
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	343,259	1,713,786	2,782,265
08.302. Change in COLI	1,040,706	716,926	2,399,258
08.303. Modco Interest	55,811,594	0	33,921,110
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	57,195,559	2,430,712	39,102,633
2701. Funds Withheld Expense	23,609,329	43,680,877	72,866,096
2702. Fines and penalties	23,247	746	907
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	23,632,576	43,681,623	72,867,003
5301. Ceding Commission	(8,840,460)	(3,250,000)	21,015,344
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(8,840,460)	(3,250,000)	21,015,344

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,427,528,786	1,156,836,721	2,404,580,917
2.	Net investment income	469,586,625	517,315,931	998,950,170
3.	Miscellaneous income	64,368,897	3,417,408	44,833,528
4.	Total (Lines 1 through 3)	1,961,484,309	1,677,570,060	3,448,364,615
5.	Benefit and loss related payments	661,706,465	580,263,063	1,205,420,575
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	422,830,206	350,543,988	762,606,781
8.	Dividends paid to policyholders	33,167	52,165	99,126
9.	Federal and foreign income taxes paid (recovered) net of $.....1,772,038 tax on capital gains (losses)	(915,880)	(21,042,041)	(41,915,209)
10.	Total (Lines 5 through 9)	1,083,653,958	909,817,175	1,926,211,273
11.	Net cash from operations (Line 4 minus Line 10)	877,830,351	767,752,885	1,522,153,342
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	776,142,470	837,324,350	1,467,758,241
	12.2 Stocks	0	9,508,489	17,774,821
	12.3 Mortgage loans	171,640,847	96,960,309	232,905,057
	12.4 Real estate	3,469,387	0	1,478,802
	12.5 Other invested assets	33,624,419	28,111,476	64,209,616
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	170,641,719	(0)	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,155,518,842	971,904,624	1,784,126,538
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,005,210,935	1,065,947,854	2,596,891,239
	13.2 Stocks	13,285,900	8,728,841	24,523,597
	13.3 Mortgage loans	207,171,187	300,845,000	582,150,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	121,084,295	66,618,963	169,311,547
	13.6 Miscellaneous applications	77,039,695	44,350,660	146,080,354
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,423,792,012	1,486,491,318	3,518,956,737
14.	Net increase or (decrease) in contract loans and premium notes	25,562,447	15,862,616	41,402,880
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,293,835,617)	(530,449,310)	(1,776,233,079)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	180,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	325,535,565	(19,536,497)	269,252,741
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	45,541,958	(191,164,031)	(148,679,304)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	371,077,523	(210,700,528)	300,573,437
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(44,927,743)	26,603,047	46,493,700
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	150,408,233	103,914,533	103,914,533
	19.2 End of period (Line 18 plus Line 19.1)	105,480,490	130,517,580	150,408,233

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

20.0001		0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	637,543,590	485,354,652	1,059,639,946
3. Ordinary individual annuities	783,779,212	653,025,010	1,352,256,656
4. Credit life (group and individual)	0	0	0
5. Group life insurance	6,985	6,590	11,670
6. Group annuities	81,279,468	27,879,210	56,380,154
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	24,352	25,683	52,340
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	1,502,633,608	1,166,291,145	2,468,340,766
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	1,502,633,608	1,166,291,145	2,468,340,766
14. Deposit-type contracts	1,193,764	810,342	2,127,038
15. Total (Lines 13 and 14)	1,503,827,372	1,167,101,487	2,470,467,803

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2018
NET INCOME					
(1) Life Insurance Company of the Southwest Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 193,416,663	$ (193,784,786)
(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	$ 193,416,663	$ (193,784,786)
SURPLUS					
(5) Life Insurance Company of the Southwest Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,362,386,956	$ 1,241,105,142
(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	$ 1,362,386,956	$ 1,241,105,142

C. Accounting Policy

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

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

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

Loan-backed securities and structured securities are generally presented at amortized cost. Such securities with a NAIC 6 designation are carried 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, that are valued using the prospective method.

D. Going Concern

N/A

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

	1	2a	2b	3
(2)	Amortized Cost Basis Before	Other-Than-Temporary Impairment Recognized		Fair Value 1 – (2a + 2b)

NOTES TO FINANCIAL STATEMENTS

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

(3) Recognized OTTI securities

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

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$	25,623
	2. 12 Months or Longer	$	320,442
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	$	7,220,800
	2. 12 Months or Longer	$	42,216,999

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - N/A

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

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

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

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

M. Working Capital Finance Investments

(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs - N/A

Working Capital Finance Investments - NONE

(3) Any Events of Default or Working Capital Finance Investments - N/A

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

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 to Date

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	$ 0	$ 0	$ 0
(b)	Membership Stock – Class B	7,000,000	7,000,000	0
(c)	Activity Stock	76,380,400	76,380,400	0
(d)	Excess Stock	609,400	609,400	0
(e)	Aggregate Total (a+b+c+d)	$ 83,989,800	$ 83,989,800	$ 0
(f)	Actual or estimated borrowing capacity as determined by the insurer	4,223,445,034	XXX	XXX

2. Prior Year

		1 Total 2 + 3	2 General Account	3 Separate Accounts
(a)	Membership Stock – Class A	$ 0	$ 0	$ 0
(b)	Membership Stock – Class B	7,000,000	7,000,000	0
(c)	Activity Stock	63,263,100	63,263,100	0
(d)	Excess Stock	440,800	440,800	0
(e)	Aggregate Total (a+b+c+d)	$ 70,703,900	$ 70,703,900	$ 0
(f)	Actual or estimated borrowing capacity as determined by the insurer	3,983,194,818	XXX	XXX

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1.	Current Year Total to Date General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,802,832,372	$ 2,747,702,589	$ 2,000,366,362
2.	Current Year to Date General Account Total Collateral Pledged	2,802,832,372	2,747,702,589	2,000,366,362
3.	Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4.	Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 2,316,636,147	$ 2,299,595,082	$ 1,680,433,362

b. Maximum Amount Pledged During Reporting Period

NOTES TO FINANCIAL STATEMENTS

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,802,832,372	$ 2,747,702,589	$ 2,000,366,362
2. Current Year to Date General Account Total Collateral Pledged	2,802,832,372	2,747,702,589	2,000,366,362
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 2,391,801,274	$ 2,390,241,895	$ 1,680,433,362

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	2,000,366,362	2,000,366,362	0	$ 2,000,366,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 2,000,366,362	$ 2,000,366,362	$ 0	$ 2,000,366,362

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	1,680,433,362	1,680,433,362	0	$ 1,680,433,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 1,680,433,362	$ 1,680,433,362	$ 0	$ 1,680,433,362

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

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	2,000,366,362	2,000,366,362	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	2,000,366,362	2,000,366,362	0

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan - NONE

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common stock	$ 3,536,184	$ 0	$ 83,989,800	$ 1,791,894	$ 89,317,878
Derivatives	$ 7,662,000	$ 808,627,287	$ 0	$ 0	$ 816,289,287
Other invested assets	$ 0	$ 0	$ 0	$ 587,007,485	$ 587,007,485
Cash, cash equivalents, and short-term investments	$ 77,295,716	$ 634,773	$ 0	$ 27,550,000	$ 105,480,489
Total	$ 88,493,900	$ 809,262,060	$ 83,989,800	$ 616,349,379	$ 1,598,095,139
Liabilities at Fair Value					
Derivatives	$ 0	$ 462,000,875	$ 0	$ 0	$ 462,000,875
Total	$ 0	$ 462,000,875	$ 0	$ 0	$ 462,000,875

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common stocks	$ 75,337,700	$ 0	$ 0	$ 0	$ 0	$ 8,652,100	$ 0	$ 0	$ 0	$ 83,989,800
Total	$ 75,337,700	$ 0	$ 0	$ 0	$ 0	$ 8,652,100	$ 0	$ 0	$ 0	$ 83,989,800
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.

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

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 16,528,178,814	$ 15,741,512,878	$ 13,629,070	$ 16,311,970,717	$ 202,579,027	$ 0	$ 0
Preferred stock	$ 11,925,367	$ 11,700,000	$ 0	$ 11,925,367	$ 0	$ 0	$ 0
Common stock	$ 89,317,878	$ 89,317,878	$ 3,536,184	$ 0	$ 83,989,800	$ 1,791,894	$ 0
Mortgage loans	$3,235,947,241	$3,221,178,425	$ 0	$ 0	$3,235,947,241	$ 0	$ 0
Cash, cash equivalents and short-term investments	$ 105,480,489	$ 105,480,489	$ 77,295,716	$ 634,773	$ 0	$ 27,550,000	$ 0

NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Derivative asset	$ 816,289,287	$ 816,289,287	$ 7,662,000	$ 808,627,287	$ 0	$ 0	$ 0
Other invested assets	$ 837,868,512	$ 811,672,084	$ 0	$ 123,034,215	$ 0	$ 587,007,485	$ 127,826,811
Derivative liability	$ 462,000,875	$ 462,000,875	$ 0	$ 462,000,875	$ 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	$ 127,826,811	0.0		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type of Class or Financial Instrument	Fair Value at June 30, 2019	Unfunded Commitments at June 30, 2019	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common stocks	$1,791,894	$0	Not applicable	Not applicable
Short-term investments	$27,550,000	$0	Not applicable	Not applicable
Other invested assets	$587,007,485	$542,192,582	Not applicable	Not applicable

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

None.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

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

No significant change.

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

No significant change.

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 34 – Separate Accounts

No significant change.

Note 35 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/11/2016

6.4 By what department or departments?

Texas Department of Insurance

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

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

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

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

(c) Compliance with applicable governmental laws, rules and regulations;

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

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 0

16.3 Total payable for securities lending reported on the liability page: $ 0

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

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

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

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	5493008OI7ZBDR2FWI52	SEC	DS

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$ 0
1.12	Residential mortgages	$ 0
1.13	Commercial mortgages	$ 3,221,178,425
1.14	Total mortgages in good standing	$ 3,221,178,425
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$ 0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$ 0
1.32	Residential mortgages	$ 0
1.33	Commercial mortgages	$ 0
1.34	Total mortgages with interest overdue more than three months	$ 0
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$ 0
1.42	Residential mortgages	$ 0
1.43	Commercial mortgages	$ 0
1.44	Total mortgages in process of foreclosure	$ 0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,221,178,425
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$ 0
1.62	Residential mortgages	$ 0
1.63	Commercial mortgages	$ 0
1.64	Total mortgages foreclosed and transferred to real estate	$ 0
2.	Operating Percentages:	
2.1	A&H loss percent	0.0
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	0.0
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$ 0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [X]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates								
82627	06-0839705	02/01/2019	Swiss Re Life & Health Amer Inc	CT	YRT/I	Authorized	2	03/19/2018
82627	06-0839705	03/01/2019	Swiss Re Life & Health Amer Inc	CT	YRT/I	Authorized	2	03/19/2018
93572	43-1235868	03/01/2019	RGA Reinsurance Co.	MO	YRT/I	Authorized	2	01/01/2019
66346	58-0828824	03/01/2019	Munich American Reassurance Co.	GA	YRT/I	Authorized	2	01/01/2019
87017	62-1003368	03/01/2019	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	Authorized	2	01/01/2019
86258	13-2572994	03/01/2019	General Re Life Corp.	CT	YRT/I	Authorized	1	12/31/2018
80659	38-0397420	03/01/2019	The Canada Life Assurance Company	MI	YRT/I	Authorized	2	12/31/2018

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	3,412,333	10,408,434	113	0	13,820,880	0
2. Alaska AK	L	742,483	112,782	104	0	855,368	0
3. Arizona AZ	L	13,564,123	11,158,595	191	0	24,722,909	0
4. Arkansas AR	L	3,670,171	3,259,718	66	0	6,929,954	0
5. California CA	L	205,362,495	273,699,877	405	0	479,062,776	183,591
6. Colorado CO	L	10,493,994	5,501,278	561	0	15,995,833	15,930
7. Connecticut CT	L	4,255,349	2,797,599	0	0	7,052,949	0
8. Delaware DE	L	2,249,608	2,832,299	0	0	5,081,907	0
9. District of Columbia DC	L	1,814,406	2,958,326	0	0	4,772,732	0
10. Florida FL	L	51,942,455	81,553,622	106	0	133,496,183	48,587
11. Georgia GA	L	20,129,341	30,763,136	26	0	50,892,503	18,002
12. Hawaii HI	L	6,446,470	10,254,921	0	0	16,701,390	0
13. Idaho ID	L	1,148,617	619,861	26	0	1,768,505	0
14. Illinois IL	L	15,308,281	15,473,354	52	0	30,781,687	0
15. Indiana IN	L	1,976,396	4,268,869	46	0	6,245,311	0
16. Iowa IA	L	1,702,545	519,921	0	0	2,222,466	0
17. Kansas KS	L	1,316,037	529,422	199	0	1,845,658	0
18. Kentucky KY	L	4,809,588	536,298	0	0	5,345,886	0
19. Louisiana LA	L	3,732,145	8,484,742	4,305	0	12,221,193	0
20. Maine ME	L	408,771	1,198,307	0	0	1,607,078	0
21. Maryland MD	L	21,836,766	12,355,878	0	0	34,192,644	0
22. Massachusetts MA	L	4,398,911	3,296,805	0	0	7,695,715	0
23. Michigan MI	L	8,049,161	48,118,492	26	0	56,167,678	403,722
24. Minnesota MN	L	8,590,441	250,981	26	0	8,841,448	0
25. Mississippi MS	L	2,911,697	2,927,584	443	0	5,839,723	0
26. Missouri MO	L	4,913,190	677,580	46	0	5,590,815	0
27. Montana MT	L	1,824,962	17,266	151	0	1,842,379	0
28. Nebraska NE	L	781,441	614,688	159	0	1,396,289	72,684
29. Nevada NV	L	16,391,537	17,526,854	52	0	33,918,443	0
30. New Hampshire NH	L	824,279	2,168,752	0	0	2,993,031	0
31. New Jersey NJ	L	34,639,508	26,055,197	0	0	60,694,705	0
32. New Mexico NM	L	2,329,225	3,927,064	638	0	6,256,927	0
33. New York NY	N	3,341,117	1,180,347	0	0	4,521,464	14,736
34. North Carolina NC	L	18,580,383	34,736,585	26	0	53,316,994	0
35. North Dakota ND	L	234,014	85,722	153	0	319,889	0
36. Ohio OH	L	7,769,577	13,799,318	0	0	21,568,894	159,562
37. Oklahoma OK	L	5,976,051	5,320,378	2,179	0	11,298,608	0
38. Oregon OR	L	2,299,958	1,817,237	0	0	4,117,195	0
39. Pennsylvania PA	L	8,562,018	13,769,199	0	0	22,331,217	0
40. Rhode Island RI	L	2,086,560	375,406	0	0	2,461,965	0
41. South Carolina SC	L	3,087,412	11,222,608	44	0	14,310,064	0
42. South Dakota SD	L	217,415	5,203	0	0	222,619	0
43. Tennessee TN	L	4,293,866	6,634,442	1	0	10,928,309	42,858
44. Texas TX	L	68,743,773	151,837,675	14,398	0	220,595,847	225,840
45. Utah UT	L	7,863,868	10,502,961	207	0	18,367,037	0
46. Vermont VT	L	892,514	4,613,637	0	0	5,506,151	8,251
47. Virginia VA	L	16,719,813	15,666,462	0	0	32,386,275	0
48. Washington WA	L	7,085,913	2,359,519	26	0	9,445,458	0
49. West Virginia WV	L	222,679	3,048,148	0	0	3,270,827	0
50. Wisconsin WI	L	8,033,064	2,891,279	0	0	10,924,343	0
51. Wyoming WY	L	398,422	405,817	255	0	804,494	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	12,258	1,715	0	0	13,973	0
55. US Virgin Islands VI	N	904	0	0	0	904	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	3,480,590	(83,481)	0	0	3,397,110	0
59. Subtotal	XXX	631,878,895	865,058,680	25,030	0	1,496,962,605	1,193,764
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	14,881	0	0	0	14,881	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	496,789	0	0	0	496,789	0
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	632,390,565	865,058,680	25,030	0	1,497,474,275	1,193,764
96. Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97. Totals (All Business)	XXX	632,390,565	865,058,680	25,030	0	1,497,474,275	1,193,764
98. Less Reinsurance Ceded	XXX	128,116,181	60,943,312	0	0	189,059,493	0
99. Totals (All Business) less Reinsurance Ceded	XXX	504,274,384	804,115,368	25,030	0	1,308,414,782	1,193,764
DETAILS OF WRITE-INS							
58001. Other alien	XXX	3,480,590	(83,481)	0	0	3,397,110	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	3,480,590	(83,481)	0	0	3,397,110	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

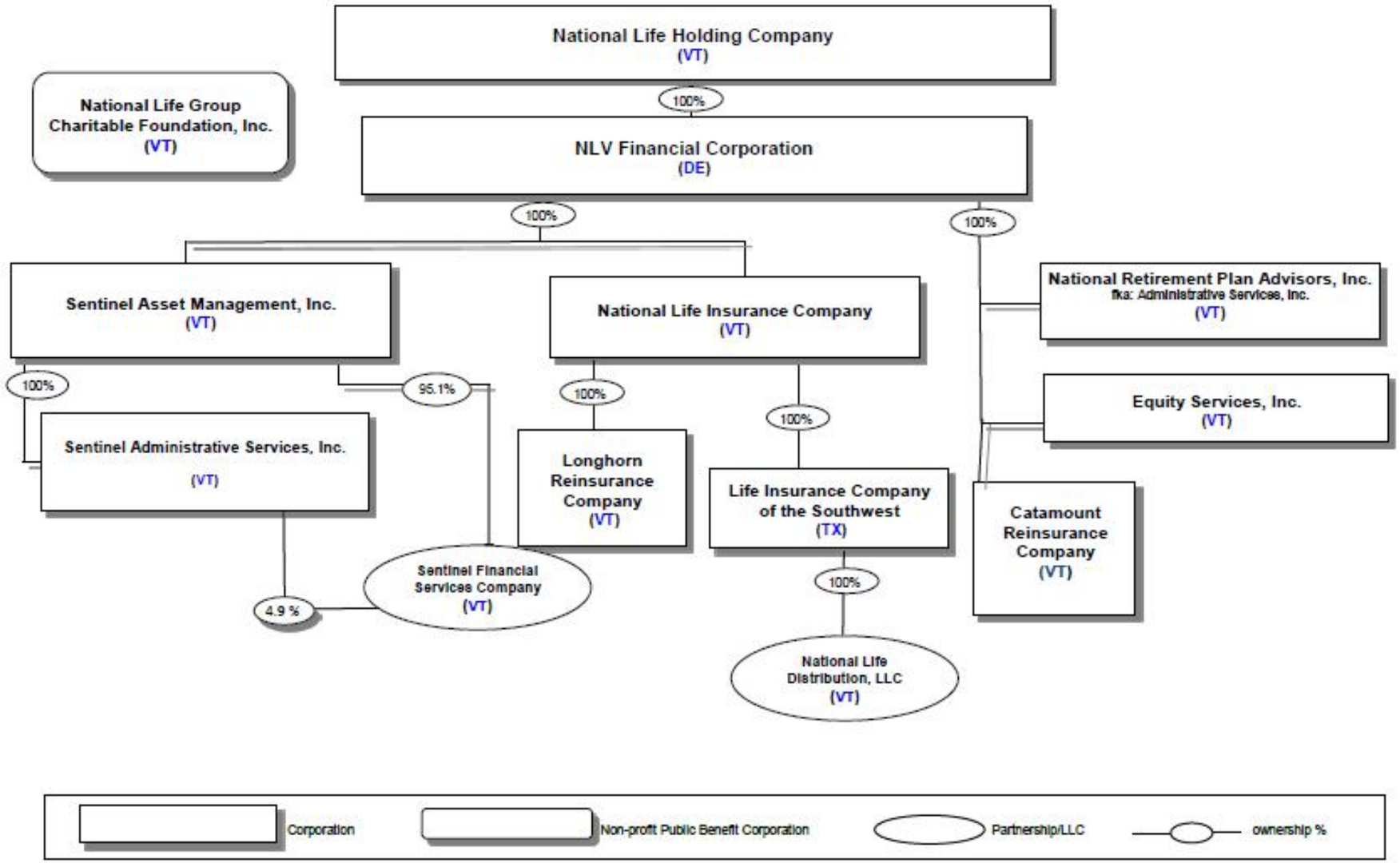
R - Registered - Non-domiciled RRGs 0

Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 7

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

PART 1 – ORGANIZATIONAL CHART



Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0000	National Life Group	00000	03-0359221	0	0		National Life Holding Company	VT	UIP		Board	0.000		N	0
0000	National Life Group	00000	20-4818866	0	0		National Life Group Charitable Foundation, Inc.	VT	NIA	National Life Holding Company	Management	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0359222	0	0		NLV Financial Corporation	DE	UIP	National Life Holding Company	Board	0.000	National Life Holding Company	N	0
0634	National Life Group	66680	03-0144090	0	0		National Life Insurance Company	VT	UDP	NLV Financial Corporation	Board	0.000	National Life Holding Company	N	0
0634	National Life Group	65528	75-0953004	0	0		Life Insurance Company of the Southwest	TX	RE	National Life Insurance Company	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0221140	0	0		Sentinel Asset Management, Inc.	VT	NIA	NLV Financial Corporation	Board	0.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0316212	0	0		Sentinel Administrative Services, Inc.	VT	NIA	Sentinel Asset Management, Inc.	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0335801	0	0		Sentinel Financial Services Company	VT	NIA	Sentinel Administrative Services, Inc.	Ownership	95.100	National Life Holding Company	N	0
0000	National Life Group	00000	03-0355801	0	0		Sentinel Financial Services Company	VT	NIA	Sentinel Asset Management, Inc.	Ownership	4.900	National Life Holding Company	N	0
0000	National Life Group	00000	03-0223461	0	0		National Retirement Plan Advisors, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0221141	0	0		Equity Services, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	47-3406482	0	0		National Life Distribution, LLC	VT	DS	Life Insurance Company of the Southwest	Ownership	100.000	National Life Holding Company	N	0
0634	National Life Group	15803	47-4708436	0	0		Catamount Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	N	0
0634	National Life Group	16057	81-3685613	0	0		Longhorn Reinsurance Company	VT	IA	National Life Insurance Company	Ownership	100.000	National Life Holding Company	N	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.
8. The data for this supplement is not required to be filed.

Bar Code:

6552820194900000002

6552820194700000002

6552820193650000002

6552820194800000002

6552820194500000002

6552820197000000002

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Prepaid expenses	537,402	537,402	0	0
2597. Summary of remaining write-ins for Line 25	537,402	537,402	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued interest on death claims	228,987	360,082
2597. Summary of remaining write-ins for Line 25	228,987	360,082

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,500,000	4,340,001
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	1,500,000
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(30,613)	99,802
5.	Deduct amounts received on disposals	3,469,387	1,478,802
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other-than-temporary impairment recognized	0	961,000
8.	Deduct current year's depreciation	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	3,500,000
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	0	3,500,000

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,185,648,082	2,838,869,049
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	199,543,519	582,150,000
	2.2 Additional investment made after acquisition	7,627,668	0
3.	Capitalized deferred interest and other	0	274,042
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	(193,458)
7.	Deduct amounts received on disposals	171,640,847	234,405,057
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other-than-temporary impairment recognized	0	1,046,494
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,221,178,422	3,185,648,082
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	3,221,178,422	3,185,648,082
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	3,221,178,422	3,185,648,082

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	744,199,776	645,925,784
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	29,306,755	24,333,006
	2.2 Additional investment made after acquisition	91,777,540	144,978,541
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	50,165	67,750
5.	Unrealized valuation increase (decrease)	(7,416,890)	22,907,062
6.	Total gain (loss) on disposals	(73,057)	(59,260)
7.	Deduct amounts received on disposals	33,624,419	64,209,616
8.	Deduct amortization of premium and depreciation	12,918,342	27,301,226
9.	Total foreign exchange change in book/adjusted carrying value	370,556	(723,223)
10.	Deduct current year's other-than-temporary impairment recognized	0	1,719,042
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	811,672,085	744,199,776
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	811,672,085	744,199,776

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	14,601,739,138	13,482,864,061
2.	Cost of bonds and stocks acquired	2,018,496,826	2,621,414,836
3.	Accrual of discount	5,251,896	11,498,381
4.	Unrealized valuation increase (decrease)	1,318,777	(1,466,206)
5.	Total gain (loss) on disposals	5,310,270	1,420,852
6.	Deduct consideration for bonds and stocks disposed of	782,145,710	1,498,028,775
7.	Deduct amortization of premium	12,350,853	24,015,127
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other-than-temporary impairment recognized	0	4,261,583
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,910,408	12,312,699
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,842,530,752	14,601,739,138
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	15,842,530,752	14,601,739,138

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	8,517,557,530	899,815,784	287,986,835	23,503,235	8,517,557,530	9,152,889,714		8,146,871,050
2. NAIC 2 (a)	5,767,355,756	290,758,351	155,575,148	(14,314,012)	5,767,355,756	5,888,224,947		5,618,287,897
3. NAIC 3 (a)	594,590,598	7,017,020	55,571,408	(8,346,971)	594,590,598	537,689,239		566,737,717
4. NAIC 4 (a)	143,715,150	0	5,397,432	73,170	143,715,150	138,390,888		153,656,737
5. NAIC 5 (a)	17,095,777	0	115,739	1,550,649	17,095,777	18,530,687		26,965,190
6. NAIC 6 (a)	16,538,777	0	8,601,796	(1,513,883)	16,538,777	6,423,098		9,747,623
7. Total Bonds	15,056,853,588	1,197,591,155	513,248,358	952,188	15,056,853,588	15,742,148,573	0	14,522,266,214
PREFERRED STOCK								
8. NAIC 1	11,700,000	0	0	0	11,700,000	11,700,000		11,700,000
9. NAIC 2	0	0	0	0	0	0		0
10. NAIC 3	0	0	0	0	0	0		0
11. NAIC 4	0	0	0	0	0	0		0
12. NAIC 5	0	0	0	0	0	0		0
13. NAIC 6	0	0	0	0	0	0		0
14. Total Preferred Stock	11,700,000	0	0	0	11,700,000	11,700,000	0	11,700,000
15. Total Bonds and Preferred Stock	15,068,553,588	1,197,591,155	513,248,358	952,188	15,068,553,588	15,753,848,573	0	14,533,966,214

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....634,773; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	634,773	XXX	634,479	8,255	7,888

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	8,000,044	0
2. Cost of short-term investments acquired	634,479	7,999,763
3. Accrual of discount	294	281
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	8,000,000	0
7. Deduct amortization of premium	44	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	634,773	8,000,044
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	634,773	8,000,044

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	92,697,518
2.	Cost paid/(consideration received) on additions	140,829,741
3.	Unrealized valuation increase/(decrease)	235,546,844
4.	Total gain (loss) on termination recognized	15,399,563
5.	Considerations received/(paid) on terminations	137,847,259
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	346,626,407
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	346,626,407

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				6,936,602
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				725,415
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
	3.11 Section 1, Column 15, current year to date minus	1,920,443			
	3.12 Section 1, Column 15, prior year	(4,033,860)	5,954,303		
	Change in variation margin on open contracts - All Other:				
	3.13 Section 1, Column 18, current year to date minus	0			
	3.14 Section 1, Column 18, prior year	0	0	5,954,303	
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	1,920,443			
	3.24 Section 1, Column 19, prior year	(4,033,860)	5,954,303	5,954,303	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		15,947,713		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	15,947,713	15,947,713		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				7,662,017
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				7,662,017

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	346,626,409	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	7,662,000	
3.	Total (Line 1 plus Line 2)		354,288,409
4.	Part D, Section 1, Column 5	816,289,284	
5.	Part D, Section 1, Column 6	(462,000,875)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	330,306,628	
8.	Part B, Section 1, Column 13	7,662,000	
9.	Total (Line 7 plus Line 8)		337,968,628
10.	Part D, Section 1, Column 8	807,632,630	
11.	Part D, Section 1, Column 9	(469,664,001)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(1)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,516,598	
14.	Part B, Section 1, Column 20	4,370,900	
15.	Part D, Section 1, Column 11	8,887,498	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	124,550,000	113,000,000
2. Cost of cash equivalents acquired	812,700,000	2,517,500,000
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	909,700,000	2,505,950,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	27,550,000	124,550,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	27,550,000	124,550,000

SCHEDULE A - PART 2

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

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

NONE

SCHEDULE A - PART 3

QE01

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
Waterford One	Midlothian	VA	05/29/2019	ULAM Waterford, LLC	4,500,000	0	3,500,000	0	0	0	0	0	3,500,000	3,469,387	0	(30,613)	(30,613)	204,611	202,225
0199999. Totals					4,500,000	0	3,500,000	0	0	0	0	0	3,500,000	3,469,387	0	(30,613)	(30,613)	204,611	202,225
0399999. Totals					4,500,000	0	3,500,000	0	0	0	0	0	3,500,000	3,469,387	0	(30,613)	(30,613)	204,611	202,225

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8
	2	3					
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition
Mortgages in Good Standing - Commercial Mortgages - All Other							
0210815	ST PAUL	MN		04/09/2019	4.680	8,600,000	0
0210819	LOUISVILLE	KY		05/01/2019	4.100	10,000,000	0
0210821	DALLAS	TX		04/01/2019	3.960	37,000,000	0
0210828	Garner	NC		06/07/2019	3.960	8,900,000	0
0210830	DALLAS	TX		06/27/2019	3.880	19,100,000	0
210673B	ST. LOUIS	MO		05/15/2019	6.000	5,000,000	0
210753B	EDINA	MN		04/09/2019	4.680	4,000,000	0
210822C	FORT WORTH	TX		03/28/2019	4.940	0	287
210823C	FORT WORTH	TX		03/28/2019	4.940	0	664
210825C	POOLER	GA		03/28/2019	4.940	0	7,626,717
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	92,600,000	7,627,668
0899999. Total - Mortgages in Good Standing				XXX	XXX	92,600,000	7,627,668
3399999. Total Mortgages				XXX	XXX	92,600,000	7,627,668

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0210313	CHARLOTTE	NC		06/08/2001	06/05/2019	83,935	0	0	0	0	0	0	14,218	14,218	0	0	0
0210543	MECHANICSVILLE	VA		08/05/2010	04/03/2019	6,817,665	0	0	0	0	0	0	6,779,734	6,779,734	0	0	0
0210558	ROCHESTER HILLS	MI		06/02/2011	06/26/2019	3,401,285	0	0	0	0	0	0	3,059,080	3,059,080	0	0	0
0210564	SEATTLE	WA		07/01/2011	04/10/2019	8,943,478	0	0	0	0	0	0	8,889,279	8,889,279	0	0	0
0210596	NOVATO	CA		04/19/2012	05/03/2019	13,500,000	0	0	0	0	0	0	13,500,000	13,500,000	0	0	0
0210602	TUCSON	AZ		06/29/2012	06/10/2019	3,695,527	0	0	0	0	0	0	3,695,527	3,695,527	0	0	0
0210621	GARNER	NC		12/31/2012	06/10/2019	6,344,846	0	0	0	0	0	0	6,273,878	6,273,878	0	0	0
0210675	ATLANTA	GA		11/25/2014	06/24/2019	7,284,042	0	0	0	0	0	0	7,175,398	7,175,398	0	0	0
0199999. Total - Mortgages Closed by Repayment						50,070,778	0	0	0	0	0	0	49,387,114	49,387,114	0	0	0
Mortgages With Partial Repayments																	
0210292	VIRGINIA BEACH	VA		03/28/2001		1,479,949	0	0	0	0	0	0	0	37,914	0	0	0
0210313	CHARLOTTE	NC		06/08/2001		83,935	0	0	0	0	0	0	0	28,161	0	0	0
0210324	INWOOD	WV		02/13/2003		1,603,283	0	0	0	0	0	0	0	29,830	0	0	0
0210326	NORFOLK	VA		12/18/2001		703,252	0	0	0	0	0	0	0	52,063	0	0	0
0210411	ABERDEEN	MD		09/28/2005		2,958,125	0	0	0	0	0	0	0	39,885	0	0	0
0210421	CENTERVILLE	OH		02/28/2006		1,242,376	0	0	0	0	0	0	0	132,393	0	0	0
0210430	OAK PARK	IL		12/08/2005		4,990,196	0	0	0	0	0	0	0	100,050	0	0	0
0210469	GASTONIA	NC		12/11/2006		1,437,740	0	0	0	0	0	0	0	11,012	0	0	0
0210471	LOVELAND	CO		12/20/2006		4,365,004	0	0	0	0	0	0	0	52,851	0	0	0

SCHEDULE B - PART 3

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210487	MASON	OH		09/28/2007		2,862,039	0	0	0	0	0	0	0	33,160	0	0	0
0210491	VANDALIA	OH		10/30/2007		1,670,308	0	0	0	0	0	0	0	12,040	0	0	0
0210499	BLOOMFIELD HILLS	MI		10/03/2007		7,587,286	0	0	0	0	0	0	0	44,013	0	0	0
0210509	WOODLAWN	MD		01/18/2008		3,439,579	0	0	0	0	0	0	0	38,093	0	0	0
0210522	BELLEVUE	WA		12/08/2008		5,475,737	0	0	0	0	0	0	0	32,756	0	0	0
0210534	SUNNYVALE	TX		06/02/2010		5,804,138	0	0	0	0	0	0	0	236,769	0	0	0
0210540	BRECKSVILLE	OH		08/17/2010		10,061,378	0	0	0	0	0	0	0	84,160	0	0	0
0210541	BRECKSVILLE	OH		08/17/2010		904,221	0	0	0	0	0	0	0	12,351	0	0	0
0210542	HOUSTON	TX		11/05/2010		11,976,772	0	0	0	0	0	0	0	65,422	0	0	0
0210544	SPOKANE	WA		09/14/2010		4,568,248	0	0	0	0	0	0	0	137,226	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		3,942,525	0	0	0	0	0	0	0	22,241	0	0	0
0210548	COLUMBUS	OH		11/24/2010		6,827,696	0	0	0	0	0	0	0	99,434	0	0	0
0210550	KATY	TX		04/06/2011		11,922,760	0	0	0	0	0	0	0	105,096	0	0	0
0210551	W CONSHOHOCKEN	PA		02/07/2011		9,526,157	0	0	0	0	0	0	0	58,368	0	0	0
0210552	KNOXVILLE	TN		12/30/2010		6,827,259	0	0	0	0	0	0	0	60,824	0	0	0
0210554	CYPRESS	TX		03/03/2011		10,245,443	0	0	0	0	0	0	0	68,159	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		5,004,428	0	0	0	0	0	0	0	42,098	0	0	0
0210557	WOODLAWN	MD		03/30/2011		5,707,368	0	0	0	0	0	0	0	49,112	0	0	0
0210558	ROCHESTER HILLS	MI		06/02/2011		3,401,285	0	0	0	0	0	0	0	172,143	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		10,383,210	0	0	0	0	0	0	0	88,293	0	0	0
0210564	SEATTLE	WA		07/01/2011		8,943,478	0	0	0	0	0	0	0	13,634	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		14,171,865	0	0	0	0	0	0	0	121,174	0	0	0
0210568	LEXINGTON	KY		10/06/2011		8,238,281	0	0	0	0	0	0	0	74,062	0	0	0
0210570	TULSA	OK		09/01/2011		6,994,538	0	0	0	0	0	0	0	42,100	0	0	0
0210572	HANOVER	MD		11/01/2011		8,902,479	0	0	0	0	0	0	0	77,161	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,589,235	0	0	0	0	0	0	0	38,107	0	0	0
0210577	LOVELAND	CO		12/08/2011		5,116,255	0	0	0	0	0	0	0	29,640	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,801,742	0	0	0	0	0	0	0	81,780	0	0	0
0210585	STERLING HEIGHTS	MI		02/01/2012		3,605,793	0	0	0	0	0	0	0	39,691	0	0	0
0210586	COLUMBUS	OH		12/27/2011		4,775,627	0	0	0	0	0	0	0	64,788	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,277,307	0	0	0	0	0	0	0	62,028	0	0	0
0210589	BOULDER	CO		04/11/2012		14,437,419	0	0	0	0	0	0	0	78,707	0	0	0
0210590	GRESHAM	OR		05/02/2012		8,767,188	0	0	0	0	0	0	0	45,269	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		12,535,007	0	0	0	0	0	0	0	76,020	0	0	0
0210592	PLANO	TX		04/12/2012		11,951,648	0	0	0	0	0	0	0	69,921	0	0	0
0210597	ALISO VIEJO	CA		06/19/2012		9,886,231	0	0	0	0	0	0	0	59,917	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,457,077	0	0	0	0	0	0	0	62,656	0	0	0
0210605	MILFORD	MI		05/31/2012		4,655,280	0	0	0	0	0	0	0	112,101	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		11,520,509	0	0	0	0	0	0	0	69,028	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,214,990	0	0	0	0	0	0	0	36,454	0	0	0
0210608	DALLAS	TX		08/02/2012		12,321,236	0	0	0	0	0	0	0	76,780	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,359,087	0	0	0	0	0	0	0	82,340	0	0	0
0210611	PORTLAND	OR		09/21/2012		16,307,612	0	0	0	0	0	0	0	84,352	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,333,111	0	0	0	0	0	0	0	35,441	0	0	0
0210613	TULSA	OK		10/04/2012		14,259,044	0	0	0	0	0	0	0	90,263	0	0	0
0210614	NASHVILLE	TN		12/11/2012		11,176,373	0	0	0	0	0	0	0	97,844	0	0	0
0210615	COLUMBIA	MO		12/10/2012		12,070,234	0	0	0	0	0	0	0	79,861	0	0	0
0210617	NASHVILLE	TN		12/26/2012		12,346,584	0	0	0	0	0	0	0	105,039	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,648,027	0	0	0	0	0	0	0	65,421	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,888,959	0	0	0	0	0	0	0	104,243	0	0	0
0210621	GARNER	NC		12/31/2012		6,344,846	0	0	0	0	0	0	0	28,510	0	0	0
0210624	SANDY	UT		06/03/2013		6,443,768	0	0	0	0	0	0	0	54,529	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,382,008	0	0	0	0	0	0	0	79,323	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		6,254,226	0	0	0	0	0	0	0	139,630	0	0	0
0210630	VERONA	WI		06/19/2013		9,384,064	0	0	0	0	0	0	0	57,933	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		18,051,543	0	0	0	0	0	0	0	111,519	0	0	0
0210632	FULTON	MD		07/25/2013		5,279,710	0	0	0	0	0	0	0	43,654	0	0	0
0210633	E SETAUKET	NY		06/27/2013		8,936,407	0	0	0	0	0	0	0	55,207	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		8,055,523	0	0	0	0	0	0	0	49,676	0	0	0
0210638	COLUMBIA	MO		08/23/2013		9,937,220	0	0	0	0	0	0	0	66,202	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,960,646	0	0	0	0	0	0	0	66,310	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,951,743	0	0	0	0	0	0	0	56,690	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,444,467	0	0	0	0	0	0	0	73,426	0	0	0
0210646	FARMINGTON	UT		11/05/2013		10,398,198	0	0	0	0	0	0	0	60,948	0	0	0
0210652	MEDFORD	MA		02/04/2014		22,296,997	0	0	0	0	0	0	0	127,707	0	0	0
0210653	OMAHA	NE		01/29/2014		8,124,345	0	0	0	0	0	0	0	62,947	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		10,610,393	0	0	0	0	0	0	0	75,276	0	0	0
0210656	TIMONIUM	MD		05/13/2014		11,869,253	0	0	0	0	0	0	0	84,207	0	0	0
0210657	PLANO	TX		03/11/2014		7,254,969	0	0	0	0	0	0	0	56,773	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		7,031,185	0	0	0	0	0	0	0	43,923	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,814,499	0	0	0	0	0	0	0	11,335	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,915,632	0	0	0	0	0	0	0	37,021	0	0	0
0210662	FULTON	MD		06/27/2014		4,487,252	0	0	0	0	0	0	0	32,745	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,925,008	0	0	0	0	0	0	0	37,035	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,325,699	0	0	0	0	0	0	0	59,680	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		15,502,918	0	0	0	0	0	0	0	81,852	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,318,066	0	0	0	0	0	0	0	44,639	0	0	0
0210669	MEQUON	WI		09/30/2014		3,377,833	0	0	0	0	0	0	0	24,901	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,278,589	0	0	0	0	0	0	0	31,541	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,873,249	0	0	0	0	0	0	0	28,553	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		17,432,693	0	0	0	0	0	0	0	101,258	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,541,025	0	0	0	0	0	0	0	52,221	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210675	ATLANTA	GA		11/25/2014		7,284,042	0	0	0	0	0	0	0	54,610	0	0	0
0210677	WAYZATA	MN		12/03/2014		16,515,650	0	0	0	0	0	0	0	127,606	0	0	0
0210678	VISTA	CA		12/10/2014		10,000,105	0	0	0	0	0	0	0	52,846	0	0	0
0210679	NEEDHAM	MA		12/12/2014		7,528,465	0	0	0	0	0	0	0	82,559	0	0	0
0210680	OWASSO	OK		12/15/2014		18,575,487	0	0	0	0	0	0	0	100,091	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,348,998	0	0	0	0	0	0	0	81,112	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,348,335	0	0	0	0	0	0	0	63,160	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		16,325,075	0	0	0	0	0	0	0	89,191	0	0	0
0210684	FULTON	MD		05/13/2015		5,188,279	0	0	0	0	0	0	0	39,591	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		16,140,847	0	0	0	0	0	0	0	121,007	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		10,300,431	0	0	0	0	0	0	0	54,486	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,889,976	0	0	0	0	0	0	0	48,372	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,482,159	0	0	0	0	0	0	0	41,021	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		22,486,510	0	0	0	0	0	0	0	124,835	0	0	0
0210690	W DES MOINES	IA		07/17/2015		12,924,331	0	0	0	0	0	0	0	70,932	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		14,908,573	0	0	0	0	0	0	0	165,165	0	0	0
0210693	SCOTTSDALE	AZ		10/05/2015		23,345,018	0	0	0	0	0	0	0	116,221	0	0	0
0210694	LINCOLN	NE		08/25/2015		14,217,391	0	0	0	0	0	0	0	106,415	0	0	0
0210695	BOULDER	CO		08/31/2015		31,647,771	0	0	0	0	0	0	0	159,352	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		33,576,004	0	0	0	0	0	0	0	169,578	0	0	0
0210697	EDEN PRAIRIE	MN		10/05/2015		18,022,851	0	0	0	0	0	0	0	92,248	0	0	0
0210698	MURRAY	UT		10/02/2015		21,657,314	0	0	0	0	0	0	0	103,403	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		11,112,271	0	0	0	0	0	0	0	56,059	0	0	0
0210700	St. Louis	MO		10/08/2015		6,377,992	0	0	0	0	0	0	0	31,945	0	0	0
0210701	DES PERES	MO		10/21/2015		15,930,723	0	0	0	0	0	0	0	76,290	0	0	0
0210702	Chesterfield	MO		11/03/2015		9,928,235	0	0	0	0	0	0	0	50,241	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		15,302,498	0	0	0	0	0	0	0	105,542	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		18,232,682	0	0	0	0	0	0	0	126,598	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,393,588	0	0	0	0	0	0	0	67,154	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		27,114,467	0	0	0	0	0	0	0	127,476	0	0	0
0210720	MADISON	WI		06/20/2016		9,547,305	0	0	0	0	0	0	0	49,713	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		10,341,888	0	0	0	0	0	0	0	72,395	0	0	0
0210725	URBANDALE	IA		09/01/2016		27,417,128	0	0	0	0	0	0	0	156,954	0	0	0
0210727	CHICAGO	IL		09/21/2016		16,193,458	0	0	0	0	0	0	0	94,189	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		14,125,440	0	0	0	0	0	0	0	102,438	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		31,480,793	0	0	0	0	0	0	0	190,403	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,553,795	0	0	0	0	0	0	0	46,835	0	0	0
0210737	FORT MILL	SC		10/25/2016		29,533,580	0	0	0	0	0	0	0	153,733	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		11,452,819	0	0	0	0	0	0	0	78,338	0	0	0
0210747	BOSTON	MA		01/17/2017		13,000,000	0	0	0	0	0	0	0	57,981	0	0	0
0210748	CONCORD	NH		05/01/2017		6,734,488	0	0	0	0	0	0	0	43,930	0	0	0
0210749	CONCORD	NH		05/01/2017		14,142,434	0	0	0	0	0	0	0	92,252	0	0	0

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0210750	SHAKER HEIGHTS	OH		05/25/2017		10,347,284	0	0	0	0	0	0	0	44,368	0	0	0
0210751	ASHBURN	VA		05/23/2017		13,538,609	0	0	0	0	0	0	0	80,995	0	0	0
0210757	PAPILLION	NE		08/30/2017		21,509,067	0	0	0	0	0	0	0	102,126	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		12,376,022	0	0	0	0	0	0	0	77,936	0	0	0
0210760	REDMOND	WA		11/08/2017		17,738,304	0	0	0	0	0	0	0	110,630	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		28,418,611	0	0	0	0	0	0	0	124,374	0	0	0
0210762	Oxford	OH		11/01/2017		18,741,520	0	0	0	0	0	0	0	121,519	0	0	0
0210763	Los Angeles	CA		01/11/2018		21,545,544	0	0	0	0	0	0	0	294,685	0	0	0
0210766	DENVER	CO		12/18/2017		12,101,776	0	0	0	0	0	0	0	55,887	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		17,944,320	0	0	0	0	0	0	0	156,851	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,394,549	0	0	0	0	0	0	0	40,758	0	0	0
0210782	ELLICOTT CITY	MD		03/09/2018		13,318,204	0	0	0	0	0	0	0	62,374	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		19,731,916	0	0	0	0	0	0	0	118,132	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		21,894,701	0	0	0	0	0	0	0	134,370	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,861,776	0	0	0	0	0	0	0	70,924	0	0	0
0210790	BEAVERTON	OR		06/26/2018		6,903,505	0	0	0	0	0	0	0	59,247	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		13,860,964	0	0	0	0	0	0	0	85,337	0	0	0
0210796	STAMFORD	CT		07/11/2018		8,040,906	0	0	0	0	0	0	0	45,407	0	0	0
0210797	OMAHA	NE		06/15/2018		13,870,414	0	0	0	0	0	0	0	79,764	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,921,486	0	0	0	0	0	0	0	60,378	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		32,261,867	0	0	0	0	0	0	0	182,948	0	0	0
0210803	DALLAS	TX		12/30/2008		3,812,226	0	0	0	0	0	0	0	19,902	0	0	0
0210804	DALLAS	TX		12/30/2008		9,530,566	0	0	0	0	0	0	0	49,753	0	0	0
0210813	LENEXA	KS		01/28/2019		0	0	0	0	0	0	0	0	75,362	0	0	0
0210815	ST PAUL	MN		04/09/2019		0	0	0	0	0	0	0	0	21,963	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		0	0	0	0	0	0	0	0	26,959	0	0	0
210405A	GREELEY	CO		05/05/2005		1,850,585	0	0	0	0	0	0	0	49,757	0	0	0
210578A	KENNESAW	GA		10/31/2011		15,604,761	0	0	0	0	0	0	0	84,603	0	0	0
210578B	KENNESAW	GA		11/20/2017		3,919,884	0	0	0	0	0	0	0	20,957	0	0	0
210622A	LAJOLLA	CA		02/15/2013		16,968,837	0	0	0	0	0	0	0	76,498	0	0	0
210622B	La Jolla	CA		06/05/2018		4,969,756	0	0	0	0	0	0	0	15,698	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		17,049,634	0	0	0	0	0	0	0	94,893	0	0	0
210634B	EAST LONGMEADOW	MA		08/16/2017		2,930,933	0	0	0	0	0	0	0	14,565	0	0	0
210673A	ST LOUIS	MO		10/09/2014		22,191,504	0	0	0	0	0	0	0	122,095	0	0	0
210753A	EDINA	MN		09/01/2017		13,681,965	0	0	0	0	0	0	0	128,248	0	0	0
210753B	EDINA	MN		04/09/2019		0	0	0	0	0	0	0	0	10,214	0	0	0
210812A	OVERLAND PARK	KS		12/10/2018		22,000,000	0	0	0	0	0	0	0	120,700	0	0	0
210812B	OVERLAND PARK	KS		12/10/2018		8,000,000	0	0	0	0	0	0	0	31,446	0	0	0
210817A	SANDY SPRINGS	GA		02/07/2019		0	0	0	0	0	0	0	0	68,011	0	0	0
210817B	SANDY SPRINGS	GA		02/07/2019		0	0	0	0	0	0	0	0	13,932	0	0	0
210822C	FORT WORTH	TX		03/28/2019		0	0	0	0	0	0	0	0	(4,544)	0	0	0

SCHEDULE B - PART 3

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
210823C	FORT WORTH	TX		03/28/2019		0	0	0	0	0	0	0	0	(10,507)	0	0	0
210825C	POOLER	GA		03/28/2019		0	0	0	0	0	0	0	0	(32,683)	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,863,819,079	0	0	0	0	0	0	0	12,910,009	0	0	0
0599999. Total Mortgages						1,913,889,857	0	0	0	0	0	0	49,387,114	62,297,123	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
46332# 12 4	Ironwood Mezzanine Fund IV-B	Wilmington	DE	Ironwood Mezzanine Fund IV-B	2PL	06/12/2018	0	0	2,598,521	0	0	4.240
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	2,598,521	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
727500 00 0	Altas Partners Holding II LP	San Francisco	CA	Altas Partners Holding II LP		04/09/2019	3	805,742	0	0	0	2.000
723900 00 7	Arrowhead Capital Fund III LP	Dover	DE	Arrowhead Capital Fund III LP		06/28/2017	0	0	63,155	0	0	6.670
725800 00 0	Banc Fund X LP	Chicago	IL	Banc Fund X LP		05/16/2018	0	0	1,600,000	0	0	6.080
726600 00 0	Butterfly Fund II LP	Grand Cayman	KY1	Butterfly Fund II LP		11/16/2018	1	0	2,733,392	0	0	4.290
727900 00 0	Butterfly Generis Co-Invest LP	Wilmington	DE	Butterfly Generis Co-Invest LP		06/12/2019	3	5,009,457	0	0	0	1.200
723500 00 5	Canvas Ventures 2 LP	Wilmington	DE	Canvas Ventures 2 LP		05/09/2017	0	0	643,683	0	0	5.000
726000 00 0	Capital Partners III	Wilmington	DE	Capital Partners III		05/30/2018	3	0	1,024,910	0	0	2.330
717900 00 5	Court Square Capital Part III	Wilmington	DE	Court Square Capital Part III		07/01/2016	0	0	1,013,183	0	0	1.010
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE	Crescent Mezzanine Partner VII		12/08/2016	0	0	2,644,610	0	0	0.430
727700 00 0	EMG Fund V Iron Ore Phase 3	Dover	DE	EMG Fund V Iron Ore Phase 3		05/10/2019	0	5,000,000	0	0	0	0.500
724600 00 2	EnCap Energy Capital Fund XI	Houston	TX	EnCap Energy Capital Fund XI		12/18/2017	0	0	887,434	0	0	0.340
723400 00 8	Energy & Minerals Fund IV LP	Wilmington	DE	Energy & Minerals Fund IV LP		04/26/2017	0	0	578,888	0	0	0.920
722100 00 5	Gamut Investment Fund I LP	Wilmington	DE	Gamut Investment Fund I LP		05/23/2016	0	0	1,232,397	0	0	1.500
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE	Greenbriar Equity Fund III		07/01/2016	0	0	37,110	0	0	1.190
723600 00 3	Gridiron Energy LLC	Wilmington	DE	Gridiron Energy LLC		05/10/2017	0	0	1,700	0	0	0.330
725900 00 0	LS Power Fund IV Feeder 1 LP	Wilmington	DE	LS Power Fund IV Feeder 1 LP		11/27/2018	0	0	1,298,378	0	0	0.890
715700 00 1	Littlejohn Fund IV	Wilmington	DE	Littlejohn Fund IV		07/01/2015	3	0	22,566	0	0	0.810
719400 00 4	Littlejohn Fund V	Wilmington	DE	Littlejohn Fund V		07/01/2015	3	0	171,991	0	0	0.780
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE	Lovell Minnick Equity Ptnr IV		12/01/2015	0	0	1,017,161	0	0	2.000
721100 00 6	MSouth Equity Partners III LP	Wilmington	DE	MSouth Equity Partners III LP		11/09/2015	3	0	629,496	0	0	1.540
724700 01 8	Monomoy Capital Partners III L	Dover	DE	Monomoy Capital Partners III L		12/18/2017	3	0	9,599	0	0	1.970
724400 00 7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE	NB PRIVATE EQUITY CREDIT OPP		10/13/2017	2	0	3,353,267	0	0	2.360
725600 00 1	NCP Fund I LP	Grand Cayman	KY1	NCP Fund I LP		11/13/2018	3	0	2,636,425	0	0	2.840
721900 00 9	NGP Natural Resources XI	Wilmington	DE	NGP Natural Resources XI		03/10/2016	0	0	(3,004,154)	0	0	0.040
727100 00 0	NGP Natural Resources XII	Dover	DE	NGP Natural Resources XII		02/25/2019	0	3,004,154	37,397	0	0	0.240
719800 00 5	New Mountain Partners IV LP	Wilmington	DE	New Mountain Partners IV LP		10/14/2016	0	0	53,412	0	0	0.360
723200 00 2	Newstone Capital Partners III	Wilmington	DE	Newstone Capital Partners III		12/27/2016	3	0	1,119,055	0	0	1.250
722000 00 7	Pfingsten Partners Fund V LP	Wilmington	DE	Pfingsten Partners Fund V LP		03/30/2016	0	0	55,361	0	0	3.930
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE	Pine Brook Capital Partners II		07/01/2016	0	0	211,574	0	0	0.460
725400 00 6	Public Pension Capital LLC	Wilmington	DE	Public Pension Capital LLC		04/26/2018	3	0	5,100,513	0	0	3.180
723300 00 0	Summit Partners Growth Eq IX-A	Wilmington	DE	Summit Partners Growth Eq IX-A		04/14/2017	0	0	862,500	0	0	0.450
722200 00 3	Summitt Ptners Vent Cap Fd IV	Wilmington	DE	Summitt Ptners Vent Cap Fd IV		05/24/2016	0	0	75,000	0	0	1.160
727800 00 0	The Energy & Mineral Grp Fd V	Dover	DE	The Energy & Mineral Grp Fd V		05/10/2019	0	9,923,154	0	0	0	0.080
722300 00 1	Thoma Bravo Fund XII LP	Wilmington	DE	Thoma Bravo Fund XII LP		05/31/2016	0	0	(2,878,541)	0	0	0.260
726800 00 0	Thoma Bravo Fund XIII LP	Dover	DE	Thoma Bravo Fund XIII LP		02/14/2019	3	2,878,541	4,268,510	0	0	0.060
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE	Vista Credit Opp Fund II LP		12/12/2016	0	0	1,933,948	0	0	1.100

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
		3	4																
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership							
722500 00 6	Vista Equity Partners Fund VI	Wilmington	DE	Vista Equity Partners Fund VI		06/28/2016	0	0	182,167	0	0	0.100							
722600 00 4	Vista Foundation Fund III LP	Wilmington	DE	Vista Foundation Fund III LP		07/15/2016	0	0	496,635	0	0	0.360							
720310 00 2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE	Welsh Carson Anderson & Stowe XII LP		07/01/2016	0	0	2,043,505	0	0	0.500							
723800 00 9	Carlyle Structured Credit	George Town	CI	Carlyle Structured Credit		09/22/2017	0	0	3,659,849	0	0	3.580							
726900 00 0	Vista Equity Partners Fund VII	Grand Cayman	KY1	Vista Equity Partners Fund VII		01/24/2019	0	0	1,323,908	0	0	3.450							
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								26,621,048	37,139,984	0	0	XXX							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
726400 00 0	CIP14 WFS Investor LLC	Wilmington	DE	CIP14 WFS Investor LLC		10/05/2018	0	0	17,911	0	0	15.080							
720100 00 7	CrossHarbor Instit Ptners 2014	Wilmington	DE	CrossHarbor Instit Ptners 2014		07/01/2015	0	0	600,000	0	0	3.000							
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Crow Holdings Realty Ptr VII		01/14/2016	0	0	(16,932)	0	0	6.440							
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Waterton Residential Property Venture XI		10/21/2015	0	0	49,281	0	0	2.940							
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	650,260	0	0	XXX							
4499999. Subtotal - Unaffiliated								26,621,048	40,388,765	0	0	XXX							
4699999. Totals								26,621,048	40,388,765	0	0	XXX							

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
46332# 12 4	Ironwood Mezzanine Fund IV-B	Wilmington	DE	Capital Distribution	06/12/2018	05/02/2019	127,030	0	0	0	0	0	0	127,030	0	0	0	0	127,030
46332# 12 4	Ironwood Mezzanine Fund IV-B	Wilmington	DE	Income Allocation	06/12/2018	06/30/2019	102,415	0	0	0	0	0	0	0	(102,415)	0	0	0	102,415
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							229,445	0	0	0	0	0	0	127,030	(102,415)	0	0	0	229,445
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
722400 00 9	Altas Partners Holdings LP	Wilmington	DE	Capital Distribution	06/01/2016	04/30/2019	561,224	0	0	0	0	0	0	561,224	561,224	0	0	0	0
724000 00 5	A&M Capital Oppourtunities Fund	Wilmington	DE	Income Allocation	09/08/2017	06/30/2019	587,031	0	0	0	0	0	0	0	(587,031)	0	0	0	587,031
720800 00 2	ArcLight Energy Partners Fd VI	Wilmington	DE	Capital Distribution	04/01/2016	04/09/2019	1,757,084	0	0	0	0	0	0	1,757,084	1,041,780	0	0	0	715,304
723900 00 7	Arrowhead Capital Fund III LP	Dover	DE	Capital Distribution	06/28/2017	04/04/2019	57,865	0	0	0	0	0	0	57,865	0	0	0	0	57,865
723900 00 7	Arrowhead Capital Fund III LP	Dover	DE	Expense Allocation	06/28/2017	06/30/2019	(77,038)	0	0	0	0	0	0	0	77,038	0	0	0	(77,038)
714800 00 0	Banc Fund VIII	Chicago	IL	Capital Distribution	07/01/2015	04/03/2019	1,120,000	0	0	0	0	0	0	1,120,000	800,000	0	0	0	320,000
719500 00 1	Banc Fund IX LP	Chicago	IL	Capital Distribution	07/01/2015	06/24/2019	262,500	0	0	0	0	0	0	262,500	0	0	0	0	262,500
726600 00 0	Butterfly Fund II LP	Grand Cayman	KY1	Capital Distribution	11/16/2018	04/24/2019	1,501,509	0	0	0	0	0	0	1,501,509	1,501,509	0	0	0	0
726600 00 0	Butterfly Fund II LP	Grand Cayman	KY1	Expense Allocation	11/16/2018	06/30/2019	(946,844)	0	0	0	0	0	0	0	946,844	0	0	0	(946,844)
725800 00 0	Banc Fund X LP	Chicago	IL	Expense Allocation	05/16/2018	06/30/2019	(236,634)	0	0	0	0	0	0	0	236,634	0	0	0	(236,634)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
722800 00 0	Bluescape Energy Recap	Wilmington	DE..	Income Allocation	09/20/2016	06/30/20219	1,021,670	0	0	0	0	0	0	0	(1,021,670)	0	0	0	1,021,670
723500 00 5	Canvas Ventures 2 LP	Wilmington	DE..	Expense Allocation	05/09/2017	06/30/2019	(191,314)	0	0	0	0	0	0	0	191,314	0	0	0	(191,314)
726100 00 0	CP ChromaScape LLC	Wilmington	DE..	Capital Distribution	06/27/2018	05/03/2019	28,236	0	0	0	0	0	0	28,236	0	0	0	0	28,236
727000 00 0	CP Thor LLC	Wilmington	DE..	Capital Distribution	11/20/2018	05/02/2019	33,437	0	0	0	0	0	0	33,437	0	0	0	0	33,437
727000 00 0	CP Thor LLC	Wilmington	DE..	Expense Allocation	11/20/2018	06/30/2019	(33,594)	0	0	0	0	0	0	0	33,594	0	0	0	(33,594)
726000 00 0	Capital Partners III	Wilmington	DE..	Capital Distribution	05/30/2018	05/08/2019	60,442	0	0	0	0	0	0	60,442	60,442	0	0	0	0
717900 00 5	Court Square Capital Part III	Wilmington	DE..	Capital Distribution	07/01/2016	05/01/2019	1,499,260	0	0	0	0	0	0	1,499,260	579,888	0	0	0	919,372
723000 00 6	Crescent Mezzanine Partner VII	Wilmington	DE..	Capital Distribution	12/08/2016	05/13/2019	116,600	0	0	0	0	0	0	116,600	0	0	0	0	116,600
723400 00 8	Energy & Minerals Fund IV LP	Wilmington	DE..	Capital Distribution	04/26/2017	04/02/2019	1,000,763	0	0	0	0	0	0	1,000,763	0	0	0	0	1,000,763
716200 00 1	Energy Fund XV	Wilmington	DE..	Capital Distribution	07/01/2016	04/16/2019	282,401	0	0	0	0	0	0	282,401	237,262	0	0	0	45,139
718100 00 1	Energy XVI LP	Wilmington	DE..	Capital Distribution	07/01/2016	05/17/2019	123,750	0	0	0	0	0	0	123,750	0	0	0	0	123,750
722100 00 5	Gamut Investment Fund I LP	Wilmington	DE..	Capital Distribution	05/23/2016	04/12/2019	49,587	0	0	0	0	0	0	49,587	49,587	0	0	0	0
719200 00 8	Great Hill Equity Partners V	Wilmington	DE..	Capital Distribution	10/01/2016	05/03/2019	2,550,000	0	0	0	0	0	0	2,550,000	663,000	0	0	0	1,887,000
719100 00 0	Greenbriar Equity Fund III	Wilmington	DE..	Capital Distribution	07/01/2016	04/23/2019	264,212	0	0	0	0	0	0	264,212	177,799	0	0	0	86,413
723600 00 3	Gridiron Energy LLC	Wilmington	DE..	Capital Distribution	05/10/2017	05/02/2019	42,500	0	0	0	0	0	0	42,500	42,500	0	0	0	0
715700 00 1	Littlejohn Fund IV	Wilmington	DE..	Capital Distribution	07/01/2015	04/09/2019	348,915	0	0	0	0	0	0	348,915	348,915	0	0	0	0
715700 00 1	Littlejohn Fund IV	Wilmington	DE..	Expense Allocation	07/01/2015	06/30/2019	(375,901)	0	0	0	0	0	0	0	375,901	0	0	0	(375,901)
719400 00 4	Littlejohn Fund V	Wilmington	DE..	Capital Distribution	07/01/2015	04/03/2019	118,698	0	0	0	0	0	0	118,698	20,552	0	0	0	98,146
721200 00 4	Lovell Minnick Equity Ptnr IV	Dover	DE..	Capital Distribution	12/01/2015	04/30/2019	158,930	0	0	0	0	0	0	158,930	125,841	0	0	0	33,089
721100 00 6	MSouth Equity Partners III LP	Wilmington	DE..	Capital Distribution	11/09/2015	05/01/2019	17,083	0	0	0	0	0	0	17,083	0	0	0	0	17,083
724100 00 3	Mithril II LP	Dover	DE..	Capital Distribution	09/08/2017	04/26/2019	1,244,456	0	0	0	0	0	0	1,244,456	745,644	0	0	0	498,812
724700 01 8	Monomoy Capital Partners III L	Dover	DE..	Capital Distribution	12/18/2017	06/06/2019	67,887	0	0	0	0	0	0	67,887	533	0	0	0	67,354
724400 00 7	NB PRIVATE EQUITY CREDIT OPP	Dover	DE..	Capital Distribution	10/13/2017	04/04/2019	1,922,103	0	0	0	0	0	0	1,922,103	965,127	0	0	0	956,976
000000 00 0	NGP Natural Resources XII	Dover	DE..	Capital Distribution	02/25/2019	05/09/2019	130,574	0	0	0	0	0	0	130,574	130,574	0	0	0	0
719800 00 5	New Mountain Partners IV LP	Wilmington	DE..	Capital Distribution	10/14/2016	04/12/2019	16,661	0	0	0	0	0	0	16,661	16,661	0	0	0	0
723200 00 2	Newstone Capital Partners III	Wilmington	DE..	Capital Distribution	12/27/2016	04/09/2019	321,616	0	0	0	0	0	0	321,616	0	0	0	0	321,616
722000 00 7	Pfingsten Partners Fund V LP	Wilmington	DE..	Income Allocation	03/30/2016	06/30/2019	594,576	0	0	0	0	0	0	0	(594,576)	0	0	0	594,576
718000 00 3	Pine Brook Capital Partners II	Wilmington	DE..	Capital Distribution	07/01/2016	05/13/2019	40,520	0	0	0	0	0	0	40,520	14,840	0	0	0	25,680
725400 00 6	Public Pension Capital LLC	Wilmington	DE..	Capital Distribution	04/26/2018	06/28/2019	662,996	0	0	0	0	0	0	662,996	662,996	0	0	0	0
725400 00 6	Public Pension Capital LLC	Wilmington	DE..	Expense Allocation	04/26/2018	06/30/2019	(171,019)	0	0	0	0	0	0	0	171,019	0	0	0	(171,019)
723100 00 4	Vista Credit Opp Fund II LP	Wilmington	DE..	Capital Distribution	12/12/2016	05/06/2019	3,238,608	0	0	0	0	0	0	3,238,608	2,740,623	0	0	0	497,985
720310 00 2	Welsh Carson Anderson & Stowe XII LP	Wilmington	DE..	Capital Distribution	07/01/2016	04/05/2019	3,268,963	0	0	0	0	0	0	3,268,963	165,489	0	0	0	3,103,474
723800 00 9	Carlyle Structured Credit	George Town	CI...	Capital Distribution	09/22/2017	05/10/2019	1,264,306	0	0	0	0	0	0	1,264,306	777,641	0	0	0	486,665
723800 00 9	Carlyle Structured Credit	George Town	CI...	Expense Allocation	09/22/2017	06/30/2019	(42,732)	0	0	0	0	0	0	0	42,732	0	0	0	(42,732)
726900 00 0	Vista Equity Partners Fund VII	Grand Cayman	KY1	Capital Distribution	01/24/2019	06/01/2019	231,501	0	0	0	0	0	0	231,501	231,501	0	0	0	0
722700 00 2	Penfund Capital Fund V	Toronto	ON..	Capital Distribution	08/19/2016	05/31/2019	114,324	0	0	0	0	0	2,895	114,324	0	(2,895)	0	(2,895)	114,324
722700 00 2	Penfund Capital Fund V	Toronto	ON..	Expense Allocation	08/19/2019	06/30/2019	(55,764)	0	0	0	0	0	0	0	55,764	0	0	0	(55,764)
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							24,551,948	0	0	0	0	0	2,895	24,479,511	12,589,491	(2,895)	0	(2,895)	11,890,020
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
720100 00 7	CrossHarbor Instit Ptners 2014	Wilmington	DE..	Capital Distribution	07/01/2015	04/18/2019	2,250,000	0	0	0	0	0	0	2,250,000	1,551,000	0	0	0	699,000
720100 00 7	CrossHarbor Instit Ptners 2014	Wilmington	DE..	Expense Allocation	07/01/2015	06/30/2019	(785,182)	0	0	0	0	0	0	0	785,182	0	0	0	(785,182)
725300 00 8	CrossHarbor Inst Partn 2018	Wilmington	DE..	Expense Allocation	1018/2018.	06/30/2019	(76,433)	0	0	0	0	0	0	0	76,433	0	0	0	(76,433)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
721300 00 2	Crow Holdings Realty Ptr VII	Wilmington	DE	Capital Distribution	01/14/2016	05/01/2019	334,378	0	0	0	0	0	0	334,378	179,427	0	0	0	154,951
721000 00 8	Waterton Residential Property Venture XI	Wilmington	DE	Capital Distribution	10/21/2015	04/30/2019	3,428,684	0	0	0	0	0	0	3,428,684	1,407,397	0	0	0	2,021,287
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							5,151,447	0	0	0	0	0	0	6,013,062	3,999,439	0	0	0	2,013,623
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
708900 00 6	Boston Financial Institutional Tax Credi	Boston	MA	Capital Distribution	02/06/1998	04/03/2019	106,071	0	0	0	0	0	0	106,071	0	0	0	0	106,071
707400 00 8	Centerline Corp Ptners IV	Wilmington	NY	Capital Distribution	04/01/2004	04/23/2019	104,886	0	0	0	0	0	0	104,886	0	0	0	0	104,886
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							210,957	0	0	0	0	0	0	210,957	0	0	0	0	210,957
Any Other Class of Asset - Unaffiliated																			
000000 00 0	Advantage Capital Solar Ptr II	Wilmington	DE	Capital Distribution	10/29/2018	04/17/2019	75,497	0	0	0	0	0	0	75,497	75,497	0	0	0	0
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Capital Distribution	01/07/2013	04/08/2019	2,236	0	0	0	0	0	0	2,236	2,236	0	0	0	0
717700 00 9	GLC Solar Gen II LLC	Waterbury	VT	Expense Allocation	01/07/2013	06/30/2019	(476,042)	0	0	0	0	0	0	0	476,042	0	0	0	(476,042)
4299999. Total - Any Other Class of Asset - Unaffiliated							(398,309)	0	0	0	0	0	0	77,733	553,775	0	0	0	(476,042)
4499999. Subtotal - Unaffiliated							29,745,488	0	0	0	0	0	2,895	30,908,293	17,040,290	(2,895)	0	(2,895)	13,868,003
4699999. Totals							29,745,488	0	0	0	0	0	2,895	30,908,293	17,040,290	(2,895)	0	(2,895)	13,868,003

SCHEDULE D - PART 3

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

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Bonds - U.S. Government									
38376U JU 4	GOVERNMENT NATIONAL MORTGAGE SERIES 2017		06/21/2019	PNC Capital Markets		3,312,193	3,381,945	7,046	1
38380Y BZ 7	Government National Mortgage SERIES 2018		06/01/2019	Interest Capitalization		145,748	145,748	0	1
912828 WG 1	United States Treasury 2.250% 04/30/21		05/07/2019	Deutsche Bank		209,877	210,000	90	1
0599999.	Total - Bonds - U.S. Government					3,667,818	3,737,693	7,136	XXX
Bonds - All Other Government									
000000 00 0	STATE OF QATAR 3.250% 06/02/26	D	05/03/2019	Blackrock EM Sovereign Fund		3,408,500	3,400,000	47,576	1FE
000000 00 0	SAUDI ARABIAN OIL CO 3.500% 04/16/29	D	05/03/2019	Blackrock EM Sovereign Fund		3,336,250	3,400,000	6,942	1FE
000000 00 0	ROMANIA 5.125% 06/15/48	D	05/03/2019	Blackrock EM Sovereign Fund		2,978,010	2,900,000	58,624	2FE
000000 00 0	SAUDI ARABIAN OIL CO 4.375% 04/16/49	D	04/09/2019	Blackrock EM Sovereign Fund		418,850	425,000	0	1FE
80414L 2E 4	SAUDI ARABIAN OIL CO 4.250% 04/16/39	D	04/09/2019	ATHENE		991,600	1,000,000	0	1FE
1099999.	Total - Bonds - All Other Government					11,133,210	11,125,000	113,142	XXX
Bonds - U.S. Political Subdivisions of States									
295407 U4 0	ERIE PA 4.178% 11/15/28		06/06/2019	Tax Free Exchange		304,332	305,000	0	1FE
295407 U7 3	ERIE PA 4.178% 11/15/28		06/06/2019	Tax Free Exchange		1,441,836	1,445,000	0	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,746,168	1,750,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A1 SB 2	Federal Natl Mtg Assn REMIC Ser 2011-9		06/01/2019	Interest Capitalization		376,840	376,840	0	1
3136AJ RR 9	Federal Natl Mtg Assn REMIC Ser 2014-14		06/01/2019	Interest Capitalization		82,842	82,842	0	1
3136AV ZS 1	FANNIE MAE SERIES 201716 CLASS JZ 3.00		06/04/2019	Stifel, Nicolaus and Co		5,227,183	5,362,073	2,681	1
3136B0 ZB 5	Federal Natl Mtg Assn 2018-2 JZ 3.500%		06/01/2019	Interest Capitalization		100,097	100,097	0	1
3136B1 VQ 4	FANNIE MAE SERIES 201825 CLASS ZC 4.00		05/02/2019	JP Morgan		9,604,696	9,634,805	6,423	1
3137F5 2Z 1	FREDDIE MAC SERIES 4791 CLASS Z 4.000%		06/01/2019	Interest Capitalization		45,299	45,299	0	1
3137FE SC 5	Freddie Mac SERIES 4767 CLASS MZ 4.000		04/01/2019	Interest Capitalization		21,200	21,200	0	1
3137FH CC 5	FREDDIE MAC SERIES 4824 CLASS ZM 4.000		06/01/2019	Interest Capitalization		95,838	95,838	0	1
3137FH HP 1	FREDDIE MAC SERIES 4821 CLASS ZM 3.500		06/12/2019	Brean Capital		10,409,741	10,295,525	16,015	1
3137FH UC 5	FREDDIE MAC SERIES 4830 CLASS DZ 4.500		06/01/2019	Interest Capitalization		146,391	146,391	0	1
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500		06/01/2019	Interest Capitalization		92,390	92,390	0	1
3137FK 2F 2	FREDDIE MAC SERIES 4845 CLASS ZE 4.500		06/01/2019	Interest Capitalization		167,308	167,308	0	1
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500		06/01/2019	Interest Capitalization		166,547	166,547	0	1
3137FK C7 9	FREDDIE MAC SERIES 4852 CLASS MY 4.000		06/06/2019	Bank of America		6,637,924	6,297,000	6,997	1
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500		04/16/2019	PNC Capital Markets		14,065,187	13,196,100	34,640	1
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500		06/01/2019	Interest Capitalization		99,156	99,156	0	1
3138L6 LM 8	Fannie Mae AM5731 3.990% 06/01/44		06/13/2019	Duncan Williams		2,889,367	2,745,751	5,173	1
3138LN 4G 3	Fannie Mae AN9822 3.980% 07/01/38		06/28/2019	Citigroup Global		6,795,150	6,246,170	0	1
3140HT Z8 5	Fannie mae BL2566 3.770% 05/01/49		04/23/2019	Duncan Williams		12,367,725	12,360,000	37,537	1
3140HU AE 6	Fannie Mae BL2704 4.300% 06/01/49		05/08/2019	Duncan Williams		3,076,875	3,000,000	7,167	1
35563P CB 3	Freddie Mac - SCRT 17-3 3.000% 07/25/5		06/01/2019	Interest Capitalization		127,148	127,148	0	1
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ		05/08/2019	Citigroup Global		10,482,800	11,000,000	47,056	1
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ		06/01/2019	Interest Capitalization		64,260	64,260	0	1
79467B BN 4	SALES TAX SECURITIZATION CORP 3.820% 0		04/08/2019	Raymond James		2,814,908	3,055,000	32,093	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					85,956,872	84,777,740	195,782	XXX
Bonds - Industrial and Miscellaneous									
00115A AK 5	AEP Transmission Co LLC 3.800% 06/15/4		06/10/2019	Bank of America		2,982,420	3,000,000	0	1FE
00206R HY 1	AT&T INC 6.625% 05/15/29		06/05/2019	Tax Free Exchange		5,092,836	5,000,000	0	2FE

SCHEDULE D - PART 3

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00206R JD 5	AT&T INC 6.200% 03/15/40		06/05/2019	Tax Free Exchange		3,954,469	4,000,000	0	2FE
00206R JE 3	AT&T INC 6.100% 07/15/40		06/05/2019	Tax Free Exchange		1,998,817	2,000,000	0	2FE
003009 B@ 5	ABERDEEN ASIA-PA 3.730% 06/19/34		06/19/2019	Direct-Private Placement		1,000,000	1,000,000	0	1Z
00507V AN 9	Activision Blizzard Inc 4.500% 06/15/4		04/22/2019	Bank of America		3,777,619	3,905,000	62,968	2FE
009098 A* 5	AMAZON CARGO CTL 4.494% 11/10/39		05/10/2018	Direct-Private Placement		3,298,750	3,298,750	0	1
00912X BF 0	AIR LEASE CORP 4.625% 10/01/28		05/14/2019	UBS		2,350,084	2,276,000	13,158	2FE
02379* AA 7	American Airline 3.530% 06/15/26		06/18/2019	Direct-Private Placement		1,000,000	1,000,000	0	1Z
031162 CF 5	Amgen Inc 4.663% 06/15/51		04/26/2019	MarketAxess		3,055,380	3,000,000	52,459	2FE
03522A AJ 9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/4		05/15/2019	Tax Free Exchange		20,515,442	19,000,000	268,956	2FE
037411 BA 2	Apache Corp 4.750% 04/15/43		04/26/2019	Various		7,654,421	7,890,000	6,583	2FE
037411 BF 1	Apache Corp 4.250% 01/15/30		06/05/2019	Various		3,992,770	4,000,000	0	2FE
037833 BX 7	Apple Computer Inc 4.650% 02/23/46		06/04/2019	Various		5,085,000	4,500,000	49,988	1FE
03789X AE 8	Applebees/IHOP Funding LLC SERIES 20191A		05/28/2019	ATHENE		2,000,000	2,000,000	0	2FE
03836W AC 7	Aqua America Inc 4.276% 05/01/49		06/04/2019	Various		5,426,357	5,280,000	25,086	2FE
03842* BN 5	Aqua Pennsylvania Inc 4.070% 05/31/54		05/31/2019	Direct-Private Placement		2,500,000	2,500,000	0	1FE
03842* BP 0	Aqua Pennsylvania Inc 4.120% 05/31/59		05/31/2019	Direct-Private Placement		2,500,000	2,500,000	0	1FE
040555 CP 7	Arizona Pub Svc Co 4.700% 01/15/44		04/12/2019	Jefferies & Co		3,171,480	3,000,000	35,642	1FE
049560 AQ 8	Atmos Energy 4.125% 03/15/49		04/12/2019	Pierpont		3,071,190	3,000,000	14,438	1FE
06405L AB 7	BANK OF NEW YORK MELLON 2.754% 06/04/2		05/30/2019	ATHENE		1,000,000	1,000,000	0	1FE
110122 CD 8	Bristol-Myers Squibb Co 4.250% 10/26/4		05/07/2019	Morgan Stanley DWD		2,974,740	3,000,000	0	1FE
12621E AL 7	CNO FINANCIAL GROUP INC 5.250% 05/30/2		05/29/2019	ATHENE		1,000,000	1,000,000	0	2FE
130789 Y# 1	CALIFORNIA WATER Series YYY 4.170% 06/		06/11/2019	Direct-Private Placement		10,000,000	10,000,000	0	1FE
130789 Y@ 3	CALIFORNIA WATER Series WWW 4.070% 06/		06/11/2019	Direct-Private Placement		2,000,000	2,000,000	0	1FE
134429 BH 1	Campbell Soup Company 4.800% 03/15/48		05/21/2019	Stifel, Nicolaus and Co		2,840,010	3,000,000	27,200	2FE
141781 BF 0	Cargill Inc 4.760% 11/23/45		04/11/2019	Keybanc Capital Markets		3,396,720	3,000,000	56,327	1FE
15189X AT 5	CENTERPOINT ENER HOUSTON 4.250% 02/01/		04/11/2019	Bank of America		3,212,220	3,000,000	31,875	1FE
172967 ME 8	Citigroup Inc 3.980% 03/20/30		06/14/2019	Citigroup Global		5,752,010	5,500,000	53,509	1FE
205887 CE 0	Conagra Inc 5.400% 11/01/48		04/26/2019	Goldman Sachs & Company		3,144,390	3,000,000	84,600	2FE
21036P BD 9	Constellation Brands Inc 5.250% 11/15/		04/26/2019	Various		6,235,310	5,750,000	143,901	2FE
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS		06/06/2019	Hilltop		244,153	241,325	540	2FE
260543 CU 5	Dow Chem Co 4.800% 05/15/49		05/16/2019	Citigroup Global		2,982,090	3,000,000	0	2FE
26078J AF 7	DowDuPont Inc 5.419% 11/15/48		06/20/2019	Bank of America		2,412,160	2,000,000	11,741	2FE
277432 AP 5	Eastman Chemical 4.650% 10/15/44		04/22/2019	Seaport Group		2,957,640	3,000,000	3,488	2FE
29366M AA 6	ENTERGY ARKANSAS LLC 4.200% 04/01/49		04/12/2019	Mitsubishi		3,083,700	3,000,000	9,450	1FE
29366W AA 4	ENTERGY MISSISSIPPI INC 3.850% 06/01/4		05/30/2019	Scotia Capital		2,961,090	3,000,000	0	1FE
30288* AE 0	FLNG Liquefaction 2 LLC 4.390% 12/31/3		05/21/2019	Direct-Private Placement		18,000,000	18,000,000	0	2FE
31428X BN 5	FedEx Corp 4.400% 01/15/47		04/26/2019	BNP Paribas		2,859,840	3,000,000	38,500	2FE
316773 CH 1	Fifth Third Bancorp 8.250% 03/01/38		05/08/2019	Keybanc Capital Markets		2,856,314	2,017,000	31,894	2FE
337738 AV 0	Fiserv Inc 4.400% 07/01/49		06/10/2019	JP Morgan		2,981,640	3,000,000	0	2FE
343498 AB 7	Flowers Foods Inc 3.500% 10/01/26		04/02/2019	Jefferies & Co		2,905,770	3,000,000	875	2FE
348609 AG 3	FT SAM HOUSTON MILIT HSG 6.075% 03/15/		05/09/2019	Stifel, Nicolaus and Co		11,417,375	9,475,000	92,737	1FE
35137L AE 5	FOX CORP 5.576% 01/25/49		04/26/2019	Citigroup Global		6,357,246	5,600,000	76,360	2FE
36256Q AG 2	GS MORTGAGE SECURITIES TRUST SERIES 2019		06/11/2019	ATHENE		1,000,000	1,000,000	0	2FE
36257H BT 2	GS MORTGAGE SECURITIES TRUST SERIES 2019		06/26/2019	Goldman Sachs & Company		12,873,083	12,499,000	11,846	1FE

SCHEDULE D - PART 3

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36257X AN 1	GS MORTGAGE SECURITIES TRUST SERIES 2019		06/04/2019	ATHENE		996,443	1,000,000	0	3FE
370334 CC 6	General Mills Inc 3.602% 10/17/23		05/01/2019	ATHENE		2,014,320	2,000,000	3,198	2FE
375558 BK 8	Gilead Sciences Inc 4.150% 03/01/47		04/29/2019	Credit Suisse		2,868,090	3,000,000	20,750	1FE
393154 R* 2	Green Mountain Pwr Corp 3.950% 06/13/3		06/13/2019	Direct-Private Placement		15,000,000	15,000,000	0	1FE
404119 BX 6	HCA Inc 4.125% 06/15/29		06/05/2019	Bank of America		1,989,940	2,000,000	0	3FE
404119 BZ 1	HCA Inc 5.250% 06/15/49		06/05/2019	Bank of America		2,955,840	3,000,000	0	3FE
40573L AW 6	HALFMOON PARENT INC 4.900% 12/15/48		05/21/2019	Goldman Sachs & Company		3,020,250	3,000,000	100,450	2FE
406216 BD 2	Halliburton Co 3.500% 08/01/23		04/22/2019	ATHENE		2,033,040	2,000,000	16,139	2FE
406216 BK 6	Halliburton Co 5.000% 11/15/45		05/08/2019	Bank of America		3,190,830	3,000,000	72,917	2FE
437076 BX 9	Home Depot Inc 4.500% 12/06/48		04/12/2019	Jefferies & Co		3,302,190	3,000,000	48,750	1FE
44421G AG 8	HUDSON YARDS SERIES 201930HY CLASS (CMBS		06/24/2019	Deutsche Bank		5,904,168	5,750,000	8,522	1FE
466365 AC 7	Jack in the Box Funding LLC SERIES 20191		06/28/2019	Guggenheim		13,500,000	13,500,000	0	2FE
485134 BQ 2	Kansas City Power & Light 4.200% 06/15		04/12/2019	Bank of America		2,283,814	2,210,000	31,198	1FE
487312 AD 2	KEENAN FT DETRICK ENERGY 4.166% 11/15/		04/03/2019	Goldman Sachs & Company		6,000,000	6,000,000	0	1FE
487836 BQ 0	Kellogg Company 4.500% 04/01/46		04/12/2019	Bank of America		2,886,570	3,000,000	5,625	2FE
49271V AD 2	KEURIG DR PEPPER INC 5.085% 05/25/48		05/29/2019	Goldman Sachs & Company		3,169,560	3,000,000	2,543	2FE
494368 BG 7	Kimberly Clark Corp 5.300% 03/01/41		04/25/2019	Barclays Capital		10,011,045	8,300,000	70,873	1FE
49456B AQ 4	KINDER MORGAN INC/DELAWA 5.200% 03/01/		04/17/2019	Various		5,102,766	4,800,000	32,760	2FE
501044 DM 0	Kroger Co 5.400% 01/15/49		04/26/2019	Various		4,966,915	4,750,000	72,375	2FE
521865 AZ 8	Lear Corp 5.250% 05/15/49		04/30/2019	Various		4,899,680	5,000,000	292	2FE
543859 AK 8	Lockheed Martin Corp (Loral Corp) 8.37		06/26/2019	ATHENE		1,244,230	1,000,000	3,024	2FE
55336V AT 7	MPLX LP 5.500% 02/15/49		06/20/2019	Various		8,223,720	7,500,000	110,688	2FE
559080 AN 6	MAGELLAN MIDSTREAM PARTN 4.850% 02/01/		05/21/2019	Barclays Capital		3,188,160	3,000,000	50,521	2FE
570535 AT 1	Markel Corp 5.000% 05/20/49		05/15/2019	Citigroup Global		2,987,070	3,000,000	0	2FE
571676 AE 5	MARS INC 3.950% 04/01/44		04/12/2019	Various		6,022,965	6,000,000	6,913	1FE
57636Q AL 8	Mastercard Inc 3.650% 06/01/49		05/28/2019	Citigroup Global		4,992,750	5,000,000	0	1FE
58571L AA 8	MELTEL LAND FUNDING LLC 3.768% 04/15/4		04/15/2019	Guggenheim		12,000,000	12,000,000	0	1FE
59156R BR 8	Metlife Inc 4.600% 05/13/46		04/29/2019	Wells Fargo Funds		3,262,650	3,000,000	64,400	1FE
595112 BN 2	Micron Technology Inc 5.327% 02/06/29		04/29/2019	Barclays Capital		3,096,390	3,000,000	37,733	2FE
617446 8G 7	Morgan Stanley 4.431% 01/23/30		06/14/2019	Citigroup Global		2,170,320	2,000,000	35,694	1FE
63874T AG 2	NATIXIS COMMERCIAL MORTGAGE S SERIES 201		04/12/2019	Natixis		3,059,591	2,970,500	7,327	1FE
63874T AJ 6	NATIXIS COMMERCIAL MORTGAGE S SERIES 201		04/12/2019	Natixis		13,229,256	12,844,000	32,866	1FE
651639 AU 0	Newmont Mining Corporation 5.450% 06/0		04/30/2019	Tax Free Exchange		12,200,971	11,531,000	0	2FE
66989H AH 1	NOVARTIS CAPITAL CORP 4.400% 05/06/44		04/11/2019	Wells Fargo Funds		3,307,740	3,000,000	58,300	1FE
68235P AF 5	ONE GAS INC 4.658% 02/01/44		04/12/2019	Jefferies & Co		3,312,180	3,000,000	29,113	1FE
682680 AV 5	Oneok Inc 5.200% 07/15/48		04/26/2019	Various		5,203,200	5,000,000	70,633	2FE
693304 AR 8	Peco Energy Co 4.800% 10/15/43		05/17/2019	Susquehanna Intl		850,420	765,000	3,672	1FE
69375H AC 8	Pacefunding SERIES 20191A CLASS AB 4.4		06/28/2019	Sun Trust Robinson Humphrey		(466,000)	(466,000)	0	1FE
718546 AL 8	PHILLIPS 66 4.875% 11/15/44		06/20/2019	Citigroup Global		3,311,670	3,000,000	15,844	1FE
72353P AB 2	Pioneer Aircraft Finance Limi SERIES 201		05/23/2019	ATHENE		999,965	1,000,000	0	2FE
72650R BH 4	Plains All Amer Pipeline 4.900% 02/15/		05/24/2019	Bank of America		2,886,900	3,000,000	42,467	2FE
736508 Q@ 4	Portland General Elec Co 4.300% 04/15/		04/12/2019	Direct-Private Placement		6,000,000	6,000,000	0	1FE
74170* AY 5	PRIME PROPERTY Series W 3.800% 05/23/3		05/23/2019	Direct-Private Placement		20,000,000	20,000,000	0	1FE
744448 CR 0	Public Svc Co CO 4.050% 09/15/49		04/16/2019	FTN Financial Capital Markets		2,062,680	2,000,000	7,875	1FE
744482 BM 1	Public Svc Co Nh 3.600% 07/01/49		06/24/2019	JP Morgan		2,992,890	3,000,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
74456Q BZ 8	Public Services Electric & Gas 3.850%		06/04/2019	Susquehanna Intl		3,117,510	3,000,000	8,983	1FE
79588T AA 8	SAMMONS FINANCIAL GROUP 7.000% 10/15/4		05/10/2019	Stifel, Nicolaus and Co		3,679,590	3,000,000	16,917	2FE
806851 AK 7	SCHLUMBERGER HLDGS CORP 3.900% 05/17/2		04/11/2019	Tax Free Exchange		918,190	976,982	0	2FE
817565 CE 2	Service Corp Intl 5.125% 06/01/29		05/08/2019	ATHENE		821,672	819,000	0	3FE
84858W AA 4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/		04/04/2019	Barclays Capital		1,121,200	1,141,426	5,671	1FE
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A		06/19/2019	Credit Suisse		14,995,775	15,000,000	0	1FE
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A		05/31/2019	Credit Suisse		6,999,600	7,000,000	0	1FE
87289B AJ 3	TCP DLF VIII 2018 CLO LLS Combo Note 3		06/28/2019	Direct-Private Placement		7,402,633	7,402,633	0	2FE
88159T AA 8	SolarCity Corporation d/b/a T SERIES 201		05/08/2019	Citigroup Global		4,781,080	4,820,055	44,130	1FE
88579Y BD 2	3M Co 4.000% 09/14/48		06/25/2019	Various		6,284,790	6,000,000	51,667	1FE
911312 BQ 8	United Parcel Service 4.250% 03/15/49		04/12/2019	Goldman Sachs & Company		3,114,630	3,000,000	10,979	1FE
91913Y AL 4	Valero Energy Corp 6.625% 06/15/37		04/26/2019	Morgan Stanley DWD		6,656,670	5,400,000	124,219	2FE
91913Y AT 7	Valero Energy Corp 4.900% 03/15/45		06/25/2019	Citigroup Global		3,283,680	3,000,000	41,650	2FE
928668 AU 6	VOLKSWAGEN GROUP AMERICA 4.750% 11/13/		04/08/2019	Various		2,535,433	2,500,000	48,490	2FE
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A		06/13/2019	Guggenheim		5,000,000	5,000,000	0	2FE
95709T AK 6	Westar Energy 4.625% 09/01/43		05/07/2019	Susquehanna Intl		3,247,380	3,000,000	26,208	1FE
960413 AU 6	WESTLAKE CHEMICAL CORP 4.375% 11/15/47		04/16/2019	Seaport Group		2,295,250	2,500,000	46,484	2FE
970648 AH 4	Willis Group NA 5.050% 09/15/48		04/26/2019	Wells Fargo Funds		3,157,500	3,000,000	18,938	2FE
976843 BJ 0	Wisconsin Pub Svc Corp 4.752% 11/01/44		04/04/2019	Deutsche Bank		1,459,328	1,300,000	26,941	1FE
012873 AK 1	Alberta Energy Co Ltd 7.375% 11/01/31	A	05/08/2019	ATHENE		1,249,900	1,000,000	1,844	2FE
11271L AB 8	BROOKFIELD FINANCE INC 4.700% 09/20/47	A	06/04/2019	Various		3,184,007	3,098,000	30,739	2FE
67077M AQ 1	NUTRIEN LTD 6.125% 01/15/41	A	06/14/2019	JP Morgan		4,827,120	4,000,000	104,125	2FE
775109 BN 0	Rogers Communications 4.350% 05/01/49	A	04/23/2019	JP Morgan		4,983,350	5,000,000	0	2FE
87971M BK 8	Telus Corp (Canada) 4.300% 06/15/49	A	05/22/2019	RBC Capital Markets		2,971,440	3,000,000	0	2FE
89346D AE 7	Transalta Corp 6.500% 03/15/40	A	05/02/2019	ATHENE		253,125	250,000	2,302	3FE
00175L AL 6	American Money Management Cor SERIES 201	D	05/01/2019	Bank of America		2,493,750	2,500,000	2,767	1FE
00176D AL 3	American Money Management Cor SERIES 201	D	04/16/2019	Nomura Securities		6,969,900	7,000,000	85,411	1FE
00182E BJ 7	ANZ NATIONAL INTL NZ 3.450% 01/21/28	D	04/05/2019	Goldman Sachs & Company		6,731,322	6,800,000	49,393	1FE
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29	D	06/17/2019	Citigroup Global		2,981,640	3,000,000	0	2FE
03328W AL 2	Anchorage Capital CLO LTD SERIES 20169A	D	06/17/2019	JP Morgan		23,150,000	23,150,000	0	1Z
03331X AA 9	Anchorage Credit Funding Ltd SERIES 2019	D	05/02/2019	GreensLedge Capital Markets		14,000,000	14,000,000	0	1FE
03754A AC 3	Apex Credit CLO LLC SERIES 20191A CLASS	D	05/13/2019	Jefferies & Co		11,000,000	11,000,000	0	1FE
03754L AA 3	Apex Credit CLO LLC SERIES 20182A CLASS	D	04/25/2019	Raymond James		12,950,600	13,000,000	9,837	1FE
03755H AG 8	Apex Credit CLO LLC SERIES 20181A CLASS	D	06/18/2019	JP Morgan		7,374,375	7,500,000	48,770	1FE
04942C AE 6	Atlas Senior Loan Fund LTD SERIES 201914	D	05/16/2019	Barclays Capital		10,000,000	10,000,000	0	1FE
09629P AC 0	Bluemountain CLO Ltd SERIES 201822A CLAS	D	04/30/2019	Cantor Fitzgerald		4,950,000	5,000,000	9,437	1FE
09630A AG 1	Bluemountain CLO Ltd SERIES 20183A CLASS	D	04/25/2019	Credit Suisse		4,972,500	5,000,000	2,417	1FE
111021 AL 5	British Telecom PLC 5.125% 12/04/28	D	05/10/2019	Robert W. Baird & Co		3,244,150	3,000,000	68,333	2FE
14310M BC 0	Carlyle Global Market Strateg SERIES 201	D	06/24/2019	Cantor Fitzgerald		1,920,400	2,000,000	17,064	1FE
14314L AJ 4	Carlyle Global Market Strateg SERIES 201	D	06/28/2019	Morgan Stanley DWD		3,834,000	4,000,000	23,163	1FE
14315J AG 4	Carlyle Global Market Strateg SERIES 201	D	06/20/2019	BNP Paribas		1,998,000	2,000,000	17,470	1FE
197361 AJ 7	Cent CLO LP SERIES 201828A CLASS B 4.8	D	05/23/2019	Cantor Fitzgerald		1,999,688	2,025,000	5,747	1FE
25255A AA 4	Diameter Credit Funding I SERIES 20191A	D	05/01/2019	ATHENE		1,711,000	1,711,000	0	1FE
34956N AC 6	Fortress Credit BSL Limited SERIES 20191	D	06/21/2019	Mitsubishi		15,000,000	15,000,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
38175C AA 0	Golub Capital Partners CLO Lt SERIES 201	D	04/29/2019	BNP Paribas		6,940,500	7,000,000	6,300	1FE
38175J AA 5	Golub Capital Partners CLO Lt SERIES 201	D	05/13/2019	Barclays Capital		9,985,000	10,000,000	23,501	1FE
38176P AC 6	Golub Capital Partners CLO Lt SERIES 201	D	06/07/2019	Natixis		9,000,000	9,000,000	0	1FE
38176P AE 2	Golub Capital Partners CLO Lt SERIES 201	D	06/07/2019	Natixis		12,500,000	12,500,000	0	1FE
38176P AG 7	Golub Capital Partners CLO Lt SERIES 201	D	06/07/2019	Natixis		7,000,000	7,000,000	0	1FE
40437W AJ 7	HPS Loan Management SERIES 14A 19 CLASS	D	05/29/2019	ATHENE		1,000,000	1,000,000	0	1FE
40437W AL 2	HPS Loan Management SERIES 14A 19 CLASS	D	05/29/2019	ATHENE		1,000,000	1,000,000	0	2FE
46617E AW 7	JFIN CLO Ltd SERIES 20141A CLASS CR 4	D	05/30/2019	BNP Paribas		19,976,000	20,000,000	108,570	1FE
46617Y AV 5	JFIN CLO Ltd SERIES 20151A CLASS C1R 4	D	06/12/2019	Various		11,430,000	11,500,000	20,915	1FE
50201M AG 8	LCM Ltd Partnership SERIES 29A CLASS B	D	04/25/2019	Natixis		9,000,000	9,000,000	0	1FE
50247V AC 3	LYB INTL FINANCE BV 4.875% 03/15/44	D	04/29/2019	Various		2,992,215	3,000,000	18,586	2FE
55819D AE 6	Madison Park Funding Ltd SERIES 201831A	D	04/03/2019	Barclays Capital		7,684,125	7,750,000	104,939	1FE
55819D AJ 5	Madison Park Funding Ltd SERIES 201831A	D	04/23/2019	Deutsche Bank		1,962,000	2,000,000	527	1FE
56578K AC 3	Marathon CLO LTD SERIES 201812A CLASS A2	D	05/22/2019	Raymond James		5,433,200	5,440,000	24,757	1FE
56579A AC 4	Marathon CLO LTD SERIES 20191A CLASS A1B	D	06/04/2019	Mitsubishi		7,000,000	7,000,000	0	1FE
56579A AG 5	Marathon CLO LTD SERIES 20191A CLASS A2L	D	06/04/2019	Mitsubishi		24,500,000	24,500,000	0	1FE
59801M AE 8	MidOcean Credit CLO SERIES 20188A CLASS	D	05/09/2019	BNP Paribas		4,693,000	4,750,000	46,455	1FE
66858C AE 7	Northwoods Capital Ltd SERIES 201812BA C	D	05/23/2019	Barclays Capital		4,975,000	5,000,000	45,848	1FE
66860C AE 3	Northwoods Capital Ltd SERIES 201814BA C	D	04/29/2019	Raymond James		3,934,000	4,000,000	81,648	1FE
66860M AC 5	Northwoods Capital Ltd SERIES 201918A CL	D	04/02/2019	Citigroup Global		10,000,000	10,000,000	0	1FE
67097L AC 0	OCP CLO Ltd SERIES 201713A CLASS A2 4	D	05/06/2019	JP Morgan		12,003,750	12,000,000	33,708	1FE
67105H AS 4	OCP CLO Ltd SERIES 20134A CLASS A2R 4	D	04/30/2019	Credit Suisse		6,989,500	7,000,000	6,924	1FE
67112C AE 7	OZLM Ltd SERIES 201719A CLASS B 4.538%	D	06/05/2019	ATHENE		963,750	1,000,000	6,694	1FE
67113L AE 6	OCP CLO Ltd SERIES 201917A CLASS B 4.4	D	06/28/2019	Natixis		27,500,000	27,500,000	0	1FE
67576W AE 2	OCTAGON INVESTMENT PARTNERS X SERIES 201	D	04/25/2019	JP Morgan		7,500,000	7,500,000	0	1FE
67576W AG 7	OCTAGON INVESTMENT PARTNERS X SERIES 201	D	04/25/2019	JP Morgan		15,000,000	15,000,000	0	1FE
67576W AJ 1	OCTAGON INVESTMENT PARTNERS X SERIES 201	D	04/25/2019	JP Morgan		3,850,000	3,850,000	0	1FE
67577L AC 9	Octagon Investment Partners 4 SERIES 201	D	06/19/2019	Morgan Stanley DWD		8,000,000	8,000,000	0	1FE
67577L AE 5	Octagon Investment Partners 4 SERIES 201	D	06/19/2019	Morgan Stanley DWD		8,500,000	8,500,000	0	1FE
67590A BB 7	Octagon Investment Partners X SERIES 201	D	04/25/2019	Cantor Fitzgerald		2,289,788	2,310,000	3,568	1FE
67590Q BA 4	Octagon Investment Partners X SERIES 201	D	06/26/2019	BNP Paribas		4,753,800	4,750,000	28,627	1FE
67590Q BE 6	Octagon Investment Partners X SERIES 201	D	06/25/2019	Morgan Stanley DWD		3,515,400	3,500,000	24,863	1FE
78410B AU 9	Symphony Credit Opportunities SERIES 201	D	06/10/2019	Barclays Capital		25,717,813	25,750,000	184,478	1FE
78448T AE 2	SMBC AVIATION CAPITAL FI 3.550% 04/15/	D	04/15/2019	ATHENE		1,997,360	2,000,000	0	1FE
822582 BQ 4	SHELL INTERNATIONAL FIN 4.000% 05/10/4	D	06/25/2019	Citigroup Global		3,289,050	3,000,000	15,667	1FE
83614B AG 4	Sound Point CLO LTD SERIES 20192A CLASS	D	06/06/2019	Various		12,013,200	12,000,000	12,776	1FE
853254 BP 4	STANDARD CHARTERED PLC 4.305% 05/21/30	D	05/16/2019	Bank of America		3,000,000	3,000,000	0	1FE
87089N AA 8	SWISS RE FINANCE LUX 5.000% 04/02/49	D	04/29/2019	Various		8,220,150	8,000,000	24,306	1FE
87244A BS 8	Wind River CLO Ltd SERIES 20121A CLASS D	D	06/19/2019	Citigroup Global		10,000,000	10,000,000	0	2FE
87249V AG 4	Wind River CLO Ltd SERIES 20193A CLASS B	D	04/17/2019	BNP Paribas		13,000,000	13,000,000	0	1FE
88032W AN 6	TENCENT HOLDINGS LTD 3.975% 04/11/29	D	04/04/2019	ATHENE		999,670	1,000,000	0	1FE
88390A AX 8	Wind River CLO Ltd SERIES 20142A CLASS C	D	05/28/2019	Cantor Fitzgerald		6,015,984	6,220,000	35,351	1FE
88432C BD 7	Wind River CLO Ltd SERIES 20141A CLASS C	D	05/28/2019	Cantor Fitzgerald		3,870,000	4,000,000	21,237	1FE
92328X AK 5	Venture CDO Ltd SERIES 201315A CLASS C1	D	05/14/2019	BNP Paribas		15,002,000	15,000,000	52,761	1FE
92331M AC 2	Venture CDO Ltd SERIES 201726A CLASS C	D	06/18/2019	Societe Generale		5,998,800	6,000,000	51,050	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/Market Indicator (a)
92331N AG 1	Venture CDO Ltd SERIES 201730A CLASS C	D	06/11/2019	Cantor Fitzgerald		2,082,813	2,150,000	16,021	1FE
92331X AG 9	Venture CDO Ltd SERIES 201835A CLASS BL	D	04/25/2019	Cantor Fitzgerald		4,323,900	4,350,000	3,757	1FE
92332L AD 1	Venture CDO Ltd SERIES 201936A CLASS B1	D	05/31/2019	BNP Paribas		2,500,000	2,500,000	0	1FE
92333B AE 0	Venture CDO Ltd SERIES 201937A CLASS A2	D	05/21/2019	Jefferies & Co		7,500,000	7,500,000	0	1FE
92333B AL 4	Venture CDO Ltd SERIES 201937A CLASS C	D	05/21/2019	Jefferies & Co		16,000,000	16,000,000	0	1FE
92857W BM 1	Vodafone Group PLC 5.250% 05/30/48	D	04/15/2019	Goldman Sachs & Company		3,081,540	3,000,000	59,937	2FE
94244E AA 6	WATFORD HOLDINGS LTD 6.500% 07/02/29	D	06/27/2019	ATHENE		3,000,000	3,000,000	0	2FE
949496 BC 6	Wellfleet CLO Ltd SERIES 20151A CLASS BR	D	05/13/2019	Morgan Stanley DWD		12,050,000	12,050,000	0	1FE
94950J AE 1	Wellfleet CLO Ltd SERIES 20181A CLASS C	D	05/30/2019	ATHENE		971,250	1,000,000	5,925	1FE
G7334@ AX 1	ROLLS ROYCE PF Series DD 4.700% 06/13/	D	04/11/2019	Direct-Private Placement		2,000,000	2,000,000	0	1FE
Q5601@ AA 0	LENDLEASE ITST Series A 4.300% 04/09/2	D	04/09/2019	Direct		4,000,000	4,000,000	0	2FE
Q6235# AT 9	MIRVAC GROUP Series R 4.080% 09/18/30	D	06/18/2019	Direct-Private Placement		4,000,000	4,000,000	0	1FE
3899999.	Total - Bonds - Industrial and Miscellaneous					1,092,236,451	1,074,450,671	4,287,375	XXX
Bonds - Hybrid Securities									
780097 BG 5	Royal Bank of Scotland PLC 4.892% 05/1	D	04/10/2019	Greenwich Capital		2,096,300	2,000,000	39,136	2FE
780097 BL 4	Royal Bank of Scotland PLC 4.445% 05/0	D	05/02/2019	Citigroup Global		3,000,000	3,000,000	0	2FE
4899999.	Total - Bonds - Hybrid Securities					5,096,300	5,000,000	39,136	XXX
Bonds - Bank Loans									
61033# AA 7	MONROE Capital Private Feeder Senior Sec		05/25/2019	PIK-Paid In Kind		205,748	205,748	0	1PL
61033# AB 5	MONROE Capital Private Feeder Junior Sec		05/25/2019	PIK-Paid In Kind		25,228	25,228	0	1FE
61033* AA 1	MONROE Capital Private Feeder Senior Sec		05/25/2019	PIK-Paid In Kind		205,748	205,748	0	1PL
61033* AB 9	MONROE Capital Private Feeder Junior Sec		05/25/2019	PIK-Paid In Kind		25,228	25,228	0	1FE
61033@ AA 9	MONROE Capital Private Feeder Senior Sec		05/25/2019	PIK-Paid In Kind		205,748	205,748	0	1PL
61033@ AB 7	MONROE Capital Private Feeder Junior Sec		05/25/2019	PIK-Paid In Kind		25,228	25,228	0	1FE
61034* AA 0	MONROE Capital Private Feeder Senior Sec		05/25/2019	PIK-Paid In Kind		205,748	205,748	0	1PL
61034* AB 8	MONROE Capital Private Feeder Junior Sec		05/25/2019	PIK-Paid In Kind		25,228	25,228	0	1FE
8299999.	Total - Bonds - Bank Loans					923,904	923,904	0	XXX
8399997.	Total - Bonds - Part 3					1,200,760,723	1,181,765,008	4,642,571	XXX
8399999.	Total - Bonds					1,200,760,723	1,181,765,008	4,642,571	XXX
Common Stocks - Industrial and Miscellaneous									
31338$ 11 2	FHLB - Dallas Class B		06/26/2019	Various	86,521.000	8,652,100	XXX	0	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					8,652,100	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					8,652,100	XXX	0	XXX
9799999.	Total - Common Stocks					8,652,100	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					8,652,100	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,209,412,823	XXX	4,642,571	XXX

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues: 0.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
Bonds - U.S. Government																					
3620AS W5 4	Government National Mortgage A 738768.	..	06/01/2019.	Paydown		218,353	218,353	229,100	228,266	0	(9,914)	0	(9,914)	0	218,353	0	0	0	3,101	09/15/2041.	1
36225A PD 6	Government Natl Mtg Assn Pool 780420 7	..	06/01/2019.	Paydown		527	527	540	535	0	(8)	0	(8)	0	527	0	0	0	17	08/15/2026.	1
36225A UH 1	Government Natl Mtg Assn Pool 780584 7	..	06/01/2019.	Paydown		930	930	939	935	0	(4)	0	(4)	0	930	0	0	0	28	06/15/2027.	1
36230K L4 1	Government National Mortgage A 751247.	..	06/01/2019.	Paydown		459,093	459,093	480,039	478,312	0	(19,219)	0	(19,219)	0	459,093	0	0	0	6,992	10/15/2040.	1
38373A EF 9	Government National Mortgage A REMIC Se	..	06/01/2019.	Paydown		279,775	279,775	270,639	275,100	0	4,676	0	4,676	0	279,775	0	0	0	5,319	08/20/2039.	1
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	06/01/2019.	Paydown		0	0	1,138	1,057	0	(1,057)	0	(1,057)	0	0	0	0	0	71	10/16/2048.	1
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009	..	06/01/2019.	Paydown		195,057	195,057	186,280	190,830	0	4,227	0	4,227	0	195,057	0	0	0	3,755	06/20/2039.	1
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2019.	Paydown		532,343	532,343	507,057	520,151	0	12,193	0	12,193	0	532,343	0	0	0	10,252	06/20/2039.	1
38374V AY 5	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2019.	Paydown		1,163,496	1,163,496	1,146,044	1,153,847	0	9,650	0	9,650	0	1,163,496	0	0	0	21,970	06/20/2039.	1
38374V HM 4	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2019.	Paydown		1,250,097	1,250,097	1,268,067	1,247,555	0	2,542	0	2,542	0	1,250,097	0	0	0	25,572	06/20/2038.	1
38374V WK 1	Government Natl Mtg Assn REMIC Ser 2009	..	06/01/2019.	Paydown		575,414	575,414	582,966	574,075	0	1,339	0	1,339	0	575,414	0	0	0	12,145	06/20/2038.	1
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2019.	Paydown		796,417	796,417	758,587	785,618	0	10,798	0	10,798	0	796,417	0	0	0	13,268	11/16/2024.	1
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2019.	Paydown		202,017	202,017	195,199	198,653	0	3,364	0	3,364	0	202,017	0	0	0	3,858	08/20/2039.	1
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C	..	06/01/2019.	Paydown		0	0	3,269	2,867	0	(2,867)	0	(2,867)	0	0	0	0	0	214	12/16/2043.	1
38376J DY 7	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2019.	Paydown		12,141	12,141	11,858	11,997	0	145	0	145	0	12,141	0	0	0	273	10/20/2038.	1
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200	..	06/01/2019.	Paydown		458,552	458,552	455,961	456,754	0	1,798	0	1,798	0	458,552	0	0	0	8,674	12/20/2039.	1
38376Y D7 3	Government Natl Mtg Assn REMIC Ser 201	..	06/01/2019.	Paydown		2,236,211	2,236,211	2,236,211	2,236,211	0	0	0	0	0	2,236,211	0	0	0	40,669	09/20/2038.	1
38377E HD 9	Government Natl Mtg Assn REMIC Ser 201	..	06/01/2019.	Paydown		1,064,767	1,064,767	1,072,753	1,063,763	0	1,005	0	1,005	0	1,064,767	0	0	0	20,205	04/20/2039.	1
38377Y W4 8	Government National Mortgage A SERIES 20	..	06/20/2019.	Paydown		0	0	75,804	68,165	0	(68,165)	0	(68,165)	0	0	0	0	0	4,966	10/20/2041.	1
0599999.	Total - Bonds - U.S. Government					9,445,190	9,445,190	9,482,451	9,494,691	0	(49,497)	0	(49,497)	0	9,445,190	0	0	0	181,349	XXX	XXX
Bonds - All Other Government																					
000000 00 0	OMAN GOV INTERNTL BOND 5.625% 01/17/28	D	05/03/2019.	Blackrock EM Sovereign Fund		7,355,205	7,722,000	7,388,077	7,399,012	0	9,480	0	9,480	0	7,408,492	0	(53,287)	(53,287)	349,965	01/17/2028.	3FE
1099999.	Total - Bonds - All Other Government					7,355,205	7,722,000	7,388,077	7,399,012	0	9,480	0	9,480	0	7,408,492	0	(53,287)	(53,287)	349,965	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
295407 D9 8	ERIE PA 4.178% 11/15/28	..	06/06/2019.	Tax Free Exchange		1,746,168	1,750,000	1,744,943	1,746,027	0	141	0	141	0	1,746,168	0	0	0	36,558	11/15/2028.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
2499999. Total - Bonds - U.S. Political Subdivisions of States						1,746,168	1,750,000	1,744,943	1,746,027	0	141	0	141	0	1,746,168	0	0	0	36,558	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41	..	06/01/2019.	Paydown		1,315,139	1,315,139	1,347,169	1,343,643	0	(28,504)	0	(28,504)	0	1,315,139	0	0	0	18,412	10/01/2041.	1
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	06/01/2019.	Paydown		246,939	246,939	240,804	241,442	0	5,498	0	5,498	0	246,939	0	0	0	3,752	11/01/2040.	1
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	06/01/2019.	Paydown		411,486	411,486	420,166	419,212	0	(7,725)	0	(7,725)	0	411,486	0	0	0	5,319	04/01/2042.	1
3128MJ MB 3	Federal Home Loan Mtg Corp G08353 4.5	..	06/01/2019.	Paydown		182,909	182,909	182,709	182,696	0	213	0	213	0	182,909	0	0	0	3,528	07/01/2039.	1
3128MJ Q9 4	Federal Home Loan Mtg Corp G08479 3.5	..	06/01/2019.	Paydown		114,124	114,124	117,441	117,081	0	(2,957)	0	(2,957)	0	114,124	0	0	0	1,689	03/01/2042.	1
3128MJ VM 9	Federal Home Loan Mtg Corp G08619 3.0	..	06/01/2019.	Paydown		89,791	89,791	91,910	91,772	0	(1,981)	0	(1,981)	0	89,791	0	0	0	1,140	12/01/2044.	1
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42.	..	06/01/2019.	Paydown		133,962	133,962	137,625	137,337	0	(3,375)	0	(3,375)	0	133,962	0	0	0	1,672	11/01/2042.	1
31292H X3 3	Federal Home Ln Mtg Corp C01598 5.000	..	06/01/2019.	Paydown		43,821	43,821	45,310	45,018	0	(1,198)	0	(1,198)	0	43,821	0	0	0	929	08/01/2033.	1
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43	..	06/01/2019.	Paydown		70,096	70,096	69,439	69,498	0	598	0	598	0	70,096	0	0	0	738	01/01/2043.	1
312933 NC 4	FREDDIE MAC A86687 4.500% 06/01/39	..	06/01/2019.	Paydown		302,357	302,357	297,349	297,820	0	4,537	0	4,537	0	302,357	0	0	0	6,525	06/01/2039.	1
312939 3G 4	FREDDIE MAC A91699 5.000% 04/01/40	..	06/01/2019.	Paydown		194,264	194,264	201,063	200,230	0	(5,967)	0	(5,967)	0	194,264	0	0	0	3,884	04/01/2040.	1
312942 FT 7	FREDDIE MAC A93778 4.000% 09/01/40	..	06/01/2019.	Paydown		793,625	793,625	817,929	816,486	0	(22,861)	0	(22,861)	0	793,625	0	0	0	11,473	09/01/2040.	1
312945 2S 6	FREDDIE MAC A97085 4.500% 02/01/41	..	06/01/2019.	Paydown		7,899	7,899	7,983	7,978	0	(79)	0	(79)	0	7,899	0	0	0	148	02/01/2041.	1
312946 P5 9	FREDDIE MAC A97644 4.000% 03/01/41	..	06/01/2019.	Paydown		81,971	81,971	85,045	84,805	0	(2,834)	0	(2,834)	0	81,971	0	0	0	1,375	03/01/2041.	1
31296R PL 6	Federal Home Ln Mtg Corp A16727 5.000	..	06/01/2019.	Paydown		84,277	84,277	87,088	86,559	0	(2,282)	0	(2,282)	0	84,277	0	0	0	1,634	12/01/2033.	1
3132GS EU 9	FREDDIE MAC Q07047 3.000% 03/01/42	..	06/01/2019.	Paydown		737,344	737,344	737,344	737,344	0	0	0	0	0	737,344	0	0	0	9,227	03/01/2042.	1
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42	..	06/01/2019.	Paydown		525,076	525,076	541,977	540,239	0	(15,163)	0	(15,163)	0	525,076	0	0	0	7,866	04/01/2042.	1
3132HP Z7 2	Federal Home Ln Mtg Corp Q13466 3.000%	..	06/01/2019.	Paydown		807,164	807,164	842,730	839,431	0	(32,267)	0	(32,267)	0	807,164	0	0	0	10,132	11/01/2042.	1
3132J6 GQ 1	Federal Home Loan Mtg Corp Q15206 2.5	..	06/01/2019.	Paydown		198,722	198,722	194,127	194,432	0	4,290	0	4,290	0	198,722	0	0	0	2,141	01/01/2043.	1
31368H NW 9	Federal Natl Mtg Assn 190405 4.000% 1.	..	06/01/2019.	Paydown		219,156	219,156	216,622	216,788	0	2,367	0	2,367	0	219,156	0	0	0	3,613	10/01/2040.	1
3136B1 VQ 4	FANNIE MAE SERIES 201825 CLASS ZC 4.00	..	06/01/2019.	Paydown		78,957	78,957	78,710	0	0	247	0	247	0	78,957	0	0	0	263	04/25/2048.	1
3137A7 NB 2	Federal Home Ln Mtg Corp REMIC Ser 382	..	06/01/2019.	Paydown		683,577	683,577	642,349	679,186	0	4,392	0	4,392	0	683,577	0	0	0	10,016	02/15/2036.	1
3137A8 EJ 3	Federal Home Ln Mtg Corp REMIC Ser 382	..	06/01/2019.	Paydown		693,445	693,445	735,919	715,837	0	(22,392)	0	(22,392)	0	693,445	0	0	0	13,000	03/15/2041.	1
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	..	06/01/2019.	Paydown		808,906	808,906	813,456	811,145	0	(2,238)	0	(2,238)	0	808,906	0	0	0	13,667	02/15/2042.	1
3137FE SC 5	Freddie Mac SERIES 4767 CLASS MZ 4.000	..	06/01/2019.	Paydown		2,056,101	2,056,101	2,049,761	2,042,893	0	6,377	0	6,377	0	2,056,101	0	0	0	18,220	02/01/2048.	1
31385X NR 4	Federal Natl Mtg Assn Pool 555800 5.50	..	06/01/2019.	Paydown		30,798	30,798	31,866	31,663	0	(865)	0	(865)	0	30,798	0	0	0	711	10/01/2033.	1
3138A4 4Z 5	Fannie Mae AH3539 4.000% 02/01/41	..	06/01/2019.	Paydown		75,177	75,177	74,461	74,489	0	688	0	688	0	75,177	0	0	0	1,255	02/01/2041.	1
3138AX CF 6	Fannie Mae AJ5469 3.500% 11/01/41	..	06/01/2019.	Paydown		221,898	221,898	224,048	223,835	0	(1,937)	0	(1,937)	0	221,898	0	0	0	3,065	11/01/2041.	1
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43	..	06/01/2019.	Paydown		244,859	244,859	241,224	241,401	0	3,458	0	3,458	0	244,859	0	0	0	3,118	01/01/2043.	1
3138EN 2P 3	Fannie Mae AL6181 3.000% 11/01/44	..	06/01/2019.	Paydown		198,020	198,020	201,856	201,619	0	(3,600)	0	(3,600)	0	198,020	0	0	0	2,572	11/01/2044.	1
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45	..	06/01/2019.	Paydown		87,341	87,341	95,202	94,364	0	(7,023)	0	(7,023)	0	87,341	0	0	0	1,433	03/01/2045.	1
3138L3 Q6 5	FN AM3176 3.770% 05/01/43	..	06/01/2019.	Paydown		21,990	21,990	22,615	22,542	0	(552)	0	(552)	0	21,990	0	0	0	346	05/01/2043.	1
3138L6 5P 9	Fannie Mae 4.130% 07/01/44	..	06/01/2019.	Paydown		33,890	33,890	37,682	37,260	0	(3,370)	0	(3,370)	0	33,890	0	0	0	584	07/01/2044.	1
3138L7 LJ 3	Fannie Mae 3.700% 10/01/29	..	06/01/2019.	Paydown		45,447	45,447	48,941	48,042	0	(2,595)	0	(2,595)	0	45,447	0	0	0	707	10/01/2029.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
3138L7 W2 8	Fannie Mae 4.090% 11/01/39	..	06/01/2019.	Paydown		38,516	38,516	41,941	41,484	0	(2,968)	0	(2,968)	0	38,516	0	0	0	663	11/01/2039.	1
3138L8 6R 0	FNMA 3.430% 03/01/40	..	06/01/2019.	Paydown		36,957	36,957	39,175	38,864	0	(1,907)	0	(1,907)	0	36,957	0	0	0	533	03/01/2040.	1
3138L8 VF 8	FNMA 3.670% 01/01/45	..	06/01/2019.	Paydown		83,531	83,531	84,679	84,472	0	(942)	0	(942)	0	83,531	0	0	0	1,262	01/01/2045.	1
3138L8 W8 3	FNMA 3.410% 01/01/32	..	06/01/2019.	Paydown		24,538	24,538	25,626	25,388	0	(850)	0	(850)	0	24,538	0	0	0	352	01/01/2032.	1
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45	..	06/01/2019.	Paydown		38,420	38,420	36,946	36,975	0	1,445	0	1,445	0	38,420	0	0	0	548	12/01/2045.	1
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42	..	06/01/2019.	Paydown		1,410,878	1,410,878	1,447,252	1,444,816	0	(33,939)	0	(33,939)	0	1,410,878	0	0	0	17,786	08/01/2042.	1
3138NY GE 9	Fannie Mae AR1996 3.000% 02/01/43	..	06/01/2019.	Paydown		197,927	197,927	193,387	193,698	0	4,229	0	4,229	0	197,927	0	0	0	2,610	02/01/2043.	1
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43	..	06/01/2019.	Paydown		17,272	17,272	16,937	16,959	0	312	0	312	0	17,272	0	0	0	217	02/01/2043.	1
3138W9 G8 7	Fannie Mae AS0222 4.000% 08/01/43	..	06/01/2019.	Paydown		279,642	279,642	292,182	291,537	0	(11,896)	0	(11,896)	0	279,642	0	0	0	4,274	08/01/2043.	1
3138WT UM 6	Fannie Mae AT5987 3.000% 04/01/43	..	06/01/2019.	Paydown		955,973	955,973	923,037	925,132	0	30,841	0	30,841	0	955,973	0	0	0	11,109	04/01/2043.	1
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44	..	06/01/2019.	Paydown		40,433	40,433	44,104	43,984	0	(3,551)	0	(3,551)	0	40,433	0	0	0	872	10/01/2044.	1
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8	..	06/01/2019.	Paydown		8,713	8,713	8,928	8,885	0	(172)	0	(172)	0	8,713	0	0	0	205	12/25/2032.	1
31394C GA 4	Federal Natl Mtg Assn REMIC Ser 2005-1	..	06/01/2019.	Paydown		1,087,249	1,087,249	1,114,431	1,098,273	0	(11,024)	0	(11,024)	0	1,087,249	0	0	0	22,216	02/25/2035.	1
31394D QA 1	Federal Natl Mtg Assn REMIC Ser 2005-4	..	06/01/2019.	Paydown		692,304	692,304	709,612	699,534	0	(7,230)	0	(7,230)	0	692,304	0	0	0	14,784	05/25/2035.	1
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5	..	06/01/2019.	Paydown		5,096	5,096	5,240	5,195	0	(99)	0	(99)	0	5,096	0	0	0	138	07/25/2036.	1
31396C 7M 6	Federal Home Ln Mtg Corp SERIES 3057 CLA	..	06/01/2019.	Paydown		71,260	71,260	70,615	70,939	0	322	0	322	0	71,260	0	0	0	1,334	10/15/2025.	1
31396K KS 0	Federal Natl Mtg Assn REMIC Ser 2006-7	..	06/01/2019.	Paydown		5,418	5,418	5,529	5,541	0	(123)	0	(123)	0	5,418	0	0	0	147	08/25/2036.	1
31396K ZX 3	Federal Natl Mtg Assn REMIC Ser 2006-82	..	06/01/2019.	Paydown		155,827	155,827	158,943	156,172	0	(345)	0	(345)	0	155,827	0	0	0	4,085	09/25/2036.	1
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1	..	06/01/2019.	Paydown		1,617	1,617	1,611	1,610	0	6	0	6	0	1,617	0	0	0	49	08/25/2036.	1
31396Q GV 5	Federal Natl Mtg Assn REMIC Ser 2009-4	..	06/01/2019.	Paydown		325,954	325,954	340,622	333,530	0	(7,576)	0	(7,576)	0	325,954	0	0	0	5,993	07/25/2039.	1
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6	..	06/01/2019.	Paydown		450,483	450,483	425,706	436,971	0	13,512	0	13,512	0	450,483	0	0	0	7,491	09/25/2029.	1
31396X FK 5	Federal Natl Mtg Assn REMIC Ser 2007-7	..	06/01/2019.	Paydown		196,215	196,215	196,170	195,494	0	721	0	721	0	196,215	0	0	0	4,382	08/25/2037.	1
31396Y F7 2	Federal Natl Mtg Assn REMIC 2008-29 Cl	..	06/01/2019.	Paydown		203,435	203,435	188,930	194,505	0	8,930	0	8,930	0	203,435	0	0	0	3,817	04/25/2038.	1
31397A 5L 3	Federal Home Ln Mtg Corp REMIC Ser 320	..	06/01/2019.	Paydown		9,345	9,345	9,468	9,421	0	(76)	0	(76)	0	9,345	0	0	0	234	08/15/2036.	1
31397A GM 9	Federal Home Ln Mtg Corp REMIC Ser 320	..	06/01/2019.	Paydown		237,575	237,575	250,642	245,009	0	(7,434)	0	(7,434)	0	237,575	0	0	0	5,639	08/15/2036.	1
31397A RM 7	Federal Home Ln Mtg Corp SERIES 3203 CLA	..	06/01/2019.	Paydown		236,045	236,045	230,927	232,718	0	3,327	0	3,327	0	236,045	0	0	0	5,008	08/15/2036.	1
31397F L8 3	FREDDIE MAC REMIC Ser 3284 Cl BZ 4.	..	06/01/2019.	Paydown		263,726	263,726	245,393	254,106	0	9,620	0	9,620	0	263,726	0	0	0	4,802	03/15/2037.	1
31397N 5E 1	Federal Natl Mtg Assn REMIC Ser 2009-4	..	06/01/2019.	Paydown		504,031	504,031	475,364	492,419	0	11,612	0	11,612	0	504,031	0	0	0	8,634	04/25/2029.	1
31397Q WF 1	Federal Natl Mtg Assn REMIC Ser 2011-2	..	06/01/2019.	Paydown		645,330	645,330	629,297	639,413	0	5,917	0	5,917	0	645,330	0	0	0	10,984	03/25/2026.	1
31397U BB 4	Federal Natl Mtg Assn REMIC Ser 2011-3	..	06/01/2019.	Paydown		953,334	953,334	873,492	918,444	0	34,890	0	34,890	0	953,334	0	0	0	13,646	05/25/2031.	1
31397W UV 5	Federal Home Ln Mtg Corp REMIC Ser 346	..	06/01/2019.	Paydown		30,456	30,456	30,176	30,262	0	194	0	194	0	30,456	0	0	0	687	07/15/2038.	1
31398E 6W 9	Federal Home Ln Mtg Corp REMIC Ser 354	..	06/01/2019.	Paydown		762,790	762,790	740,622	755,589	0	7,201	0	7,201	0	762,790	0	0	0	12,707	06/15/2024.	1
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1	..	06/01/2019.	Paydown		243,725	243,725	243,725	243,725	0	0	0	0	0	243,725	0	0	0	5,019	02/25/2040.	1
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1	..	06/01/2019.	Paydown		312,454	312,454	314,406	312,964	0	(510)	0	(510)	0	312,454	0	0	0	6,655	02/25/2040.	1

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357	..	06/01/2019.	Paydown		306,708	306,708	292,714	302,451	0	4,257	0	4,257	0	306,708	0	0	0	5,231	09/15/2024.	1
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1	..	06/01/2019.	Paydown		168,380	168,380	175,957	172,310	0	(3,930)	0	(3,930)	0	168,380	0	0	0	3,406	03/25/2040.	1
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13	..	06/25/2019.	Paydown		0	0	260,174	297,492	0	(297,492)	0	(297,492)	0	0	0	0	0	23,355	12/25/2040.	1
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1.	..	06/01/2019.	Paydown		103,540	103,540	106,621	105,997	0	(2,457)	0	(2,457)	0	103,540	0	0	0	2,172	11/01/2033.	1
3140HT Z8 5	Fannie mae BL2566 3.770% 05/01/49	..	06/01/2019.	Paydown		13,571	13,571	13,580	0	0	(8)	0	(8)	0	13,571	0	0	0	44	05/01/2049.	1
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0.	..	06/01/2019.	Paydown		120,713	120,713	123,580	123,078	0	(2,365)	0	(2,365)	0	120,713	0	0	0	1,880	06/01/2039.	1
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39	..	06/01/2019.	Paydown		11,281	11,281	11,174	11,184	0	97	0	97	0	11,281	0	0	0	212	01/01/2039.	1
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39	..	06/01/2019.	Paydown		149,573	149,573	151,163	151,008	0	(1,434)	0	(1,434)	0	149,573	0	0	0	2,353	04/01/2039.	1
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40	..	06/01/2019.	Paydown		180,986	180,986	179,799	179,892	0	1,094	0	1,094	0	180,986	0	0	0	2,909	11/01/2040.	1
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40	..	06/01/2019.	Paydown		43,510	43,510	44,149	44,068	0	(559)	0	(559)	0	43,510	0	0	0	775	05/01/2040.	1
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41	..	06/01/2019.	Paydown		175,294	175,294	181,813	181,166	0	(5,871)	0	(5,871)	0	175,294	0	0	0	2,817	11/01/2041.	1
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41	..	06/01/2019.	Paydown		381,653	381,653	391,224	390,218	0	(8,565)	0	(8,565)	0	381,653	0	0	0	5,543	11/01/2041.	1
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42	..	06/01/2019.	Paydown		220,664	220,664	230,904	229,865	0	(9,201)	0	(9,201)	0	220,664	0	0	0	3,593	08/01/2042.	1
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42	..	06/01/2019.	Paydown		346,087	346,087	354,523	353,554	0	(7,467)	0	(7,467)	0	346,087	0	0	0	3,595	11/01/2042.	1
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43	..	06/01/2019.	Paydown		491,996	491,996	479,405	480,137	0	11,858	0	11,858	0	491,996	0	0	0	5,935	02/01/2043.	1
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43	..	06/01/2019.	Paydown		145,255	145,255	141,510	141,727	0	3,528	0	3,528	0	145,255	0	0	0	1,819	02/01/2043.	1
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39	..	06/01/2019.	Paydown		112,220	112,220	114,604	114,271	0	(2,051)	0	(2,051)	0	112,220	0	0	0	2,112	07/01/2039.	1
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42	..	06/01/2019.	Paydown		442,272	442,272	441,719	441,684	0	587	0	587	0	442,272	0	0	0	5,753	02/01/2042.	1
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1	..	06/01/2019.	Paydown		509,763	509,763	515,179	514,491	0	(4,728)	0	(4,728)	0	509,763	0	0	0	5,310	12/01/2042.	1
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40	..	06/01/2019.	Paydown		90,840	90,840	86,078	86,462	0	4,377	0	4,377	0	90,840	0	0	0	1,397	09/01/2040.	1
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40	..	06/01/2019.	Paydown		355,440	355,440	331,892	333,717	0	21,724	0	21,724	0	355,440	0	0	0	5,692	09/01/2040.	1
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40	..	06/01/2019.	Paydown		106,012	106,012	104,388	104,537	0	1,475	0	1,475	0	106,012	0	0	0	1,818	08/01/2040.	1
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40	..	06/01/2019.	Paydown		70,122	70,122	69,049	69,162	0	960	0	960	0	70,122	0	0	0	1,168	09/01/2040.	1
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40	..	06/01/2019.	Paydown		5,333	5,333	5,027	5,088	0	245	0	245	0	5,333	0	0	0	78	09/01/2040.	1
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40	..	06/01/2019.	Paydown		218,412	218,412	211,280	211,717	0	6,695	0	6,695	0	218,412	0	0	0	3,057	09/01/2040.	1
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40	..	06/01/2019.	Paydown		212,192	212,192	215,308	214,823	0	(2,631)	0	(2,631)	0	212,192	0	0	0	3,185	10/01/2040.	1
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40	..	06/01/2019.	Paydown		417,929	417,929	415,766	415,894	0	2,034	0	2,034	0	417,929	0	0	0	6,239	11/01/2040.	1
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40	..	06/01/2019.	Paydown		288,638	288,638	281,061	281,577	0	7,061	0	7,061	0	288,638	0	0	0	5,010	12/01/2040.	1
626207 YF 5	MUNICIPAL ELEC AUTH GA 6.637% 04/01/57	..	04/01/2019.	Call 100.0000		99,000	99,000	118,308	117,919	0	(37)	0	(37)	0	117,882	0	(18,882)	(18,882)	3,285	04/01/2057.	2FE
911760 TN 6	US Dept Veterans Affairs REMIC Ser 200.	..	06/01/2019.	Paydown		0	0	53,822	43,699	0	(43,699)	0	(43,699)	0	0	0	0	0	3,844	05/15/2033.	1
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments..					28,154,381	28,154,381	28,496,806	28,497,303	0	(423,166)	0	(423,166)	0	28,173,263	0	(18,882)	(18,882)	456,623	XXX	XXX
Bonds - Industrial and Miscellaneous																					
001055 AM 4	AFLAC Inc 3.625% 11/15/24	..	05/31/2019.	FTN Financial Capital Markets		10,384,300	10,000,000	10,344,800	10,218,801	0	(14,476)	0	(14,476)	0	10,204,326	0	179,974	179,974	200,382	11/15/2024.	1FE
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22	..	06/30/2019.	Redemption 100.0000		97,500	97,500	97,500	97,500	0	0	0	0	0	97,500	0	0	0	3,349	06/30/2022.	5
00206R CE 0	AT&T INC 3.900% 03/11/24	..	06/06/2019.	Citigroup Global		2,530,415	2,425,000	2,478,835	2,456,539	0	(2,568)	0	(2,568)	0	2,453,971	0	76,444	76,444	70,669	03/11/2024.	2FE
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33	..	06/30/2019.	Redemption 100.0000		106,729	106,729	106,729	106,729	0	0	0	0	0	106,729	0	0	0	2,492	06/30/2033.	2PL
01741R AE 2	Allegheny Technologies Inc 5.950% 01/1..	..	04/22/2019.	MarketAxess		5,128,150	5,000,000	5,561,900	5,148,415	0	(25,083)	0	(25,083)	0	5,123,332	0	4,818	4,818	230,563	01/15/2021.	4FE
023764 AA 1	AMERN AIRLINE 16-2 A PTT 3.650% 12/15/	..	06/15/2019.	Redemption 100.0000		112,500	112,500	112,500	112,500	0	0	0	0	0	112,500	0	0	0	2,053	06/15/2028.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
023771 S2 5	American Airlines Inc 3.250% 04/15/30	..	04/15/2019.	Redemption 100.0000		224,038	224,038	218,554	218,587	0	197	0	197	0	218,783	0	5,254	5,254	3,641	10/15/2028.	1FE
02406P AK 6	American Axle & Mfg Inc 7.750% 11/15/1.	..	05/28/2019.	Call 102.2289		278,063	272,000	297,840	275,883	0	(1,783)	0	(1,783)	0	274,100	0	(2,100)	(2,100)	17,364	11/15/2019.	4FE
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20	..	06/01/2019.	Paydown		184,979	184,979	180,212	181,130	0	3,849	0	3,849	0	184,979	0	0	0	3,297	09/25/2045.	1FM
03076C AD 8	AMERIPRISE FINANCIAL INC 7.300% 06/28/	..	06/28/2019.	Maturity		5,000,000	5,000,000	4,998,550	4,999,929	0	71	0	71	0	5,000,000	0	0	0	182,500	06/28/2019.	1FE
03522A AF 7	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/4	..	05/15/2019.	Tax Free Exchange		20,515,442	19,000,000	20,530,747	20,527,162	0	(11,720)	0	(11,720)	0	20,515,442	0	0	0	734,456	02/01/2046.	2FE
03789X AA 6	Applebees/IHOP Funding LLC SERIES 20141	..	06/05/2019.	Paydown		73,075	73,075	72,987	0	0	88	0	88	0	73,075	0	0	0	781	09/05/2044.	2FE
04004# AA 2	Center Operating Company AKA Dallas Aren	..	06/30/2019.	Redemption 100.0000		34,531	34,531	34,531	34,531	0	0	0	0	0	34,531	0	0	0	1,416	09/30/2023.	2FE
04248N AA 1	ARMY HAWAII FAMILY HSG 5.524% 06/15/50	..	06/15/2019.	Redemption 100.0000		81,966	81,966	98,212	97,392	0	(250)	0	(250)	0	97,142	0	(15,176)	(15,176)	2,264	06/15/2050.	1FE
048677 AG 3	ATLANTIC MARINE CORP COM 6.158% 12/01/	..	06/01/2019.	Redemption 100.0000		29,420	29,420	36,392	36,050	0	(85)	0	(85)	0	35,965	0	(6,545)	(6,545)	906	12/01/2051.	1FE
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus	..	06/15/2019.	Redemption 100.0000		82,780	82,780	82,780	82,780	0	0	0	0	0	82,780	0	0	0	1,221	11/15/2032.	1
05952A AH 7	Banc of America Comm Mtg Inc REMIC Ser	..	04/01/2019.	Paydown		76,322	76,322	68,494	76,031	0	291	0	291	0	76,322	0	0	0	1,686	02/10/2051.	1FM
07123# AA 1	BATON ROUGE 4.320% 11/15/37	..	06/15/2019.	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,801	11/15/2037.	1Z
07330M AA 5	Branch Banking & Trust 3.800% 10/30/26.	..	06/06/2019.	RBC Capital Markets		5,214,250	5,000,000	5,081,650	5,059,709	0	(2,952)	0	(2,952)	0	5,056,757	0	157,493	157,493	116,111	10/30/2026.	1FE
11042T AA 1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/3	..	06/20/2019.	Redemption 100.0000		47,667	47,667	47,238	47,248	0	23	0	23	0	47,271	0	396	396	906	09/20/2031.	1FE
124857 AP 8	CBS CORP 3.500% 01/15/25	..	06/19/2019.	JP Morgan		5,103,550	5,000,000	4,977,850	4,985,725	0	1,010	0	1,010	0	4,986,734	0	116,816	116,816	163,333	01/15/2025.	2FE
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20	..	06/01/2019.	Paydown		54,318	54,318	55,132	54,977	0	(659)	0	(659)	0	54,318	0	0	0	1,124	04/15/2044.	1FM
126117 AQ 3	CNA Finl Corp 5.875% 08/15/20	..	06/06/2019.	Call 103.9546		2,079,093	2,000,000	2,009,660	2,002,043	0	(523)	0	(523)	0	2,001,520	0	(1,520)	(1,520)	174,072	08/15/2020.	2FE
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013	..	06/01/2019.	Paydown		123,139	123,139	123,216	123,185	0	(46)	0	(46)	0	123,139	0	0	0	1,571	07/25/2043.	1FM
12649R BF 8	Credit Suisse Mortgage Trust Series 2015..	..	06/01/2019.	Paydown		139,479	139,479	141,920	141,597	0	(2,118)	0	(2,118)	0	139,479	0	0	0	2,248	02/25/2045.	1FM
134011 AL 9	CAMP PENDELTON/QUANTICO 6.165% 10/01/5	..	04/01/2019.	Call 100.0000		140,000	140,000	172,137	171,116	0	(104)	0	(104)	0	171,012	0	(31,012)	(31,012)	4,316	10/01/2050.	2FE
14912L 6G 1	Caterpillar Financial Service 3.250% 1	..	05/09/2019.	Barclays Capital		5,087,800	5,000,000	5,194,000	5,125,692	0	(7,126)	0	(7,126)	0	5,118,566	0	(30,766)	(30,766)	73,125	12/01/2024.	1FE
172967 JP 7	Citigroup Inc 3.300% 04/27/25	..	05/29/2019.	Bank of America		10,087,100	10,000,000	9,981,400	9,987,548	0	734	0	734	0	9,988,282	0	98,818	98,818	196,167	04/27/2025.	1FE
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-	..	06/01/2019.	Paydown		284,174	284,174	278,313	280,704	0	3,470	0	3,470	0	284,174	0	0	0	5,343	02/10/2051.	1FM
20030N BN 0	Comcast Corp 3.375% 08/15/25	..	06/03/2019.	Jefferies & Co		5,143,950	5,000,000	4,989,450	4,992,634	0	426	0	426	0	4,993,061	0	150,889	150,889	135,938	08/15/2025.	1FE
203233 AA 9	COMMONWEALTH REIT 5.875% 09/15/20	..	06/28/2019.	Call 102.1100		2,603,805	2,550,000	2,738,322	2,591,919	0	(16,741)	0	(16,741)	0	2,575,178	0	(25,178)	(25,178)	171,574	09/15/2020.	2FE
21079U AA 3	CONTINENTAL AIRLINES INC 7.250% 05/10/	..	05/10/2019.	Redemption 100.0000		83,132	83,132	83,756	83,213	0	(31)	0	(31)	0	83,182	0	(50)	(50)	3,014	11/10/2019.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
22160@ AA 6	COSTCO 3.910% 06/20/43	..	06/20/2019.	Redemption 100.0000		38,132	38,132	38,132	38,132	0	0	0	0	0	38,132	0	0	0	621	06/20/2043.	1FE
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 4.397% 11/2	..	06/01/2019.	Paydown		357,876	357,876	358,994	358,890	0	(1,014)	0	(1,014)	0	357,876	0	0	0	7,187	11/25/2034.	1FM
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS	..	05/20/2019.	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	605	11/20/2047.	2FE
23311V AD 9	DCP MIDSTREAM OPERATING 3.875% 03/15/2	..	04/22/2019.	MarketAxess		5,003,200	5,000,000	4,935,900	4,969,945	0	2,050	0	2,050	0	4,971,995	0	31,205	31,205	117,865	03/15/2023.	3FE
24617# AA 9	DELAWARE NORTH COMPANIES INC BOSTON No.	..	05/14/2019.	Various		182,996	182,996	182,996	182,996	0	0	0	0	0	182,996	0	0	0	3,495	11/14/2034.	2PL
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4- 5AR1	..	06/01/2019.	Paydown		17,151	17,151	16,132	16,427	0	724	0	724	0	17,151	0	0	0	317	06/25/2034.	1FM
25157F AK 0	Deutsche Mortgage Securities SERIES 2005	..	06/01/2019.	Paydown		66,984	66,984	64,389	64,510	0	2,474	0	2,474	0	66,984	0	0	0	1,259	06/26/2035.	1FM
254010 AD 3	DIGNITY HEALTH 3.812% 11/01/24	..	06/18/2019.	JP Morgan		10,489,800	10,000,000	10,253,100	10,173,245	0	(12,635)	0	(12,635)	0	10,160,610	0	329,190	329,190	242,486	11/01/2024.	1FE
25470D AC 3	DISCOVERY COMMUNICATIONS 5.050% 06/01/	..	06/20/2019.	Call 102.5040		13,838,040	13,500,000	13,824,325	13,559,494	0	(19,246)	0	(19,246)	0	13,540,247	0	(40,247)	(40,247)	714,896	06/01/2020.	2FE
257375 AH 8	DOMINION ENERGY GAS HOLDINGS 3.600% 12	..	05/14/2019.	Deutsche Bank		5,086,800	5,000,000	5,060,900	5,038,180	0	(2,253)	0	(2,253)	0	5,035,928	0	50,872	50,872	75,500	12/15/2024.	1FE
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201	..	04/25/2019.	Paydown		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	386	07/25/2047.	2FE
25755T AK 6	Dominos Pizza Master Issuer L SERIES 201	..	04/25/2019.	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	379	07/25/2048.	2FE
260543 CC 5	Dow Chem Co 4.250% 11/15/20	..	06/19/2019.	Call 102.7677		8,221,418	8,000,000	7,979,440	7,995,295	0	1,136	0	1,136	0	7,996,431	0	3,569	3,569	423,529	11/15/2020.	2FE
26884L AA 7	EQT CORP 8.125% 06/01/19	..	06/01/2019.	Maturity		2,000,000	2,000,000	1,993,360	1,999,618	0	382	0	382	0	2,000,000	0	0	0	81,250	06/01/2019.	2FE
278265 AD 5	Eaton Vance Corp 3.625% 06/15/23	..	06/12/2019.	Keybanc Capital Markets		10,333,700	10,000,000	10,061,300	10,036,370	0	(3,425)	0	(3,425)	0	10,032,945	0	300,755	300,755	180,243	06/15/2023.	1FE
278642 AL 7	EBay Inc 3.450% 08/01/24	..	06/19/2019.	Barclays Capital		5,135,300	5,000,000	4,903,350	4,939,935	0	4,608	0	4,608	0	4,944,543	0	190,757	190,757	153,333	08/01/2024.	2FE
291011 BA 1	Emerson Elec Co 5.000% 04/15/19	..	04/15/2019.	Maturity		3,000,000	3,000,000	2,971,650	2,998,980	0	1,020	0	1,020	0	3,000,000	0	0	0	75,000	04/15/2019.	1FE
29275Y AB 8	ENERSYS 5.000% 04/30/23	..	04/23/2019.	Various		7,083,450	7,000,000	7,105,000	7,060,374	0	(4,164)	0	(4,164)	0	7,056,210	0	27,240	27,240	169,514	04/30/2023.	3FE
29336U AB 3	ENLINK MIDSTREAM PARTNER 4.400% 04/01/	..	04/22/2019.	MarketAxess		4,973,450	5,000,000	5,095,925	5,056,778	0	(3,211)	0	(3,211)	0	5,053,567	0	(80,117)	(80,117)	124,056	04/01/2024.	3FE
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-.	..	06/01/2019.	Paydown		39,012	39,012	37,622	37,727	0	1,285	0	1,285	0	39,012	0	0	0	703	06/25/2034.	1FM
35671D AU 9	Freeport McMoRan Inc 3.550% 03/01/22	..	04/22/2019.	MarketAxess		4,960,400	5,000,000	4,974,100	4,990,218	0	910	0	910	0	4,991,128	0	(30,728)	(30,728)	114,882	03/01/2022.	3FE
37331N AH 4	GEORGIA-PACIFIC LLC 3.600% 03/01/25	..	05/23/2019.	Cantor Fitzgerald		5,155,850	5,000,000	5,078,000	5,049,823	0	(3,071)	0	(3,071)	0	5,046,752	0	109,098	109,098	133,500	03/01/2025.	1FE
375558 BF 9	Gilead Sciences Inc 3.650% 03/01/26	..	06/19/2019.	Jefferies & Co		15,651,450	15,000,000	15,009,550	15,006,692	0	(470)	0	(470)	0	15,006,222	0	645,228	645,228	441,042	03/01/2026.	1FE
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A	..	06/15/2019.	Paydown		191,934	191,934	191,844	191,845	0	88	0	88	0	191,934	0	0	0	2,917	10/15/2052.	1FE
39949* AA 0	HYATT HOUSE Ground Lease Trust A-2017B	..	06/15/2019.	Redemption 100.0000		667	667	667	667	0	0	0	0	0	667	0	0	0	14	10/15/2047.	1PL
39950# AA 2	MARRIOTT GROUND 4.480% 11/15/39	..	06/15/2019.	Redemption 100.0000		54,652	54,652	54,652	54,652	0	0	0	0	0	54,652	0	0	0	1,021	11/15/2039.	1FE
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A	..	06/20/2019.	Paydown		134,519	134,519	134,329	134,332	0	187	0	187	0	134,519	0	0	0	2,060	09/20/2047.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A	..	06/20/2019.	Paydown		107,615	107,615	110,276	110,219	0	(2,604)	0	(2,604)	0	107,615	0	0	0	1,981	09/20/2047.	1FE
41242* AN 2	HARDWOOD FUNDING LLC M-17 3.370% 06/07	..	06/07/2019.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	101,100	06/07/2019.	1FE
412822 AD 0	Harley Davidson Inc 3.500% 07/28/25	..	05/14/2019.	Barclays Capital		4,943,200	5,000,000	5,024,700	5,017,056	0	(896)	0	(896)	0	5,016,161	0	(72,961)	(72,961)	140,000	07/28/2025.	1FE
41884# AA 9	HATCHET RIDGE WIND Cert R-7 5.950% 12/	..	06/14/2019.	Redemption 100.0000		354,572	354,572	354,572	354,572	0	0	0	0	0	354,572	0	0	0	10,549	12/14/2029.	6PL
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5 6.	..	06/30/2019.	Redemption 100.0000		101,443	101,443	101,443	101,443	0	0	0	0	0	101,443	0	0	0	2,730	11/30/2030.	1
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A	..	06/20/2019.	Paydown		245,605	245,605	245,494	245,500	0	105	0	105	0	245,605	0	0	0	4,027	09/20/2040.	1FE
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A	..	06/20/2019.	Paydown		180,870	180,870	180,850	180,850	0	20	0	20	0	180,870	0	0	0	3,083	09/20/2040.	1FE
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A	..	06/20/2019.	Paydown		112,620	112,620	112,610	112,610	0	10	0	10	0	112,620	0	0	0	1,968	09/20/2041.	1FE
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A	..	06/20/2019.	Paydown		267,552	267,552	268,930	268,904	0	(1,352)	0	(1,352)	0	267,552	0	0	0	4,288	09/20/2041.	1FE
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A	..	06/20/2019.	Paydown		123,159	123,159	121,773	121,793	0	1,366	0	1,366	0	123,159	0	0	0	1,614	09/20/2042.	1FE
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A	..	06/22/2019.	Paydown		100,538	100,538	103,050	102,968	0	(2,430)	0	(2,430)	0	100,538	0	0	0	1,673	09/20/2042.	1FE
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A	..	06/20/2019.	Paydown		356,711	356,711	365,559	365,444	0	(8,733)	0	(8,733)	0	356,711	0	0	0	5,950	09/20/2048.	1FE
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A	..	06/20/2019.	Paydown		144,958	144,958	148,564	148,508	0	(3,550)	0	(3,550)	0	144,958	0	0	0	2,563	09/20/2048.	1FE
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A	..	06/20/2019.	Paydown		272,588	272,588	272,608	272,607	0	(19)	0	(19)	0	272,588	0	0	0	4,795	09/20/2041.	1FE
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA	..	06/25/2019.	Paydown		271,687	271,687	244,179	241,461	0	30,227	0	30,227	0	271,687	0	0	0	4,333	12/25/2034.	1FM
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33..	..	05/31/2019.	Redemption 100.0000		30,750	30,750	19,987	19,987	0	0	0	0	0	19,987	0	10,763	10,763	680	05/31/2033.	2PL
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser	..	05/01/2019.	Paydown		199,631	199,631	180,603	198,859	0	772	0	772	0	199,631	0	0	0	3,891	06/12/2043.	1FM
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL	..	06/01/2019.	Paydown		139,435	139,435	139,109	139,115	0	320	0	320	0	139,435	0	0	0	1,692	07/25/2043.	1FM
485134 BL 3	Kansas City Power & Light 7.150% 04/01.	..	04/01/2019.	Maturity		7,000,000	7,000,000	6,992,440	6,999,750	0	250	0	250	0	7,000,000	0	0	0	250,250	04/01/2019.	1FE
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20	..	06/11/2019.	Paydown		168,811	168,811	113,001	123,470	0	45,341	0	45,341	0	168,811	0	0	0	4,446	04/15/2041.	1FM
52467@ AJ 4	Stop & Shop 7.539% 11/15/26	..	06/15/2019.	Redemption 100.0000		57,284	57,284	57,876	57,548	0	(12)	0	(12)	0	57,536	0	(251)	(251)	1,793	11/15/2026.	2Z
55616X AL 1	MACYS RETAIL HLDGS INC 3.625% 06/01/24	..	04/23/2019.	Various		7,095,385	7,314,000	6,986,527	7,080,337	0	12,087	0	12,087	0	7,092,424	0	2,961	2,961	106,053	06/01/2024.	2FE
571748 AU 6	Marsh & Mclennan 4.050% 10/15/23	..	06/12/2019.	Morgan Stanley DWD		3,662,445	3,495,000	3,761,843	3,672,179	0	(16,555)	0	(16,555)	0	3,655,625	0	6,821	6,821	93,972	10/15/2023.	1FE
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200	..	06/01/2019.	Paydown		138,916	138,916	145,514	144,502	0	(5,587)	0	(5,587)	0	138,916	0	0	0	3,355	03/25/2033.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
60040# AA 0	MILLENNIUM PIPELINES Series A Note A-31	..	06/30/2019.	Redemption 100.0000		97,908	97,908	97,908	97,908	0	0	0	0	0	97,908	0	0	0	2,609	06/30/2027.	1PL
60040# AB 8	MILLENNIUM PIPELINES Series B Note B-25	..	06/30/2019.	Redemption 100.0000		56,485	56,485	56,485	56,485	0	0	0	0	0	56,485	0	0	0	1,695	06/30/2032.	1PL
61237W AC 0	MONTEFIORE MEDICAL CENT 2.895% 04/30/3	..	04/20/2019.	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,448	04/20/2032.	1FE
617446 8C 6	Morgan Stanley 4.000% 07/23/25	..	06/25/2019.	Citigroup Global		5,351,850	5,000,000	5,117,700	5,082,297	0	(5,463)	0	(5,463)	0	5,076,834	0	275,016	275,016	185,556	07/23/2025.	1FE
62425* AA 5	Mountain Prairie Wind Notes 30 and 31	..	06/15/2019.	Redemption 100.0000		223,641	223,641	223,641	223,641	0	0	0	0	0	223,641	0	0	0	7,335	03/25/2030.	2PL
62819# AA 5	MUSTANG HILLS LLC No. 11 5.150% 11/30/	..	05/31/2019.	Various		207,822	207,822	207,822	207,822	0	0	0	0	0	207,822	0	0	0	5,351	11/30/2035.	2PL
62927# AF 3	NFL VENTURES Ser 2015-A Tranche C No.RC-	..	04/15/2019.	Redemption 100.0000		139,909	139,909	139,909	139,909	0	0	0	0	0	139,909	0	0	0	2,434	04/15/2031.	1FE
62927# AG 1	NFL VENTURES Ser 2015-A Tranche D No RD-	..	04/15/2019.	Redemption 100.0000		107,521	107,521	107,521	107,521	0	0	0	0	0	107,521	0	0	0	1,919	04/15/2032.	1FE
631103 AD 0	Nasdaq Stock Market Inc 5.550% 01/15/2.	..	05/01/2019.	Call 101.9527		2,039,053	2,000,000	2,003,180	2,000,458	0	(144)	0	(144)	0	2,000,314	0	(314)	(314)	127,237	01/15/2020.	2FE
64079* AB 8	Neptune Regional Transmission 6.210% 0	..	06/30/2019.	Redemption 100.0000		60,875	60,875	60,875	60,875	0	0	0	0	0	60,875	0	0	0	1,890	06/30/2027.	1PL
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32	..	06/15/2019.	Redemption 100.0000		60,850	60,850	60,850	60,850	0	0	0	0	0	60,850	0	0	0	1,083	08/15/2032.	1
64761* AA 3	NEW ORLEANS 4.467% 03/15/33	..	06/15/2019.	Redemption 100.0000		57,426	57,426	57,426	57,426	0	0	0	0	0	57,426	0	0	0	1,070	03/15/2033.	1
651229 AK 2	Newell Rubbermaid Inc 4.700% 08/15/20	..	04/23/2019.	MarketAxess		2,034,140	2,000,000	2,038,080	2,007,890	0	(1,481)	0	(1,481)	0	2,006,409	0	27,731	27,731	65,278	08/15/2020.	3FE
651229 AQ 9	Newell Rubbermaid Inc 4.000% 12/01/24	..	06/19/2019.	JP Morgan		3,424,210	3,380,000	3,402,257	3,394,012	0	(1,049)	0	(1,049)	0	3,392,964	0	31,247	31,247	75,111	12/01/2024.	3FE
655844 BC 1	Norfolk & Southn Corp 5.900% 06/15/19	..	06/15/2019.	Maturity		5,000,000	5,000,000	4,987,500	4,999,275	0	725	0	725	0	5,000,000	0	0	0	147,500	06/15/2019.	2FE
67389M AC 5	Oaks 2015-1 Series 2015-1 3.500% 04/25	..	06/01/2019.	Paydown		245,641	245,641	246,294	246,214	0	(573)	0	(573)	0	245,641	0	0	0	3,760	04/25/2046.	1FM
675232 AA 0	Oceaneering Intl Inc 4.650% 11/15/24	..	04/22/2019.	MarketAxess		1,081,030	1,153,000	1,148,549	1,150,132	0	133	0	133	0	1,150,265	0	(69,235)	(69,235)	23,680	11/15/2024.	3FE
677071 AT 9	OHANA MILITARY COMM LLC 2.650% 10/01/2	..	05/06/2019.	Seaport Group		11,765,074	12,080,000	11,368,246	11,519,132	0	14,641	0	14,641	0	11,533,773	0	231,302	231,302	193,921	10/01/2026.	1FE
677071 AT 9	OHANA MILITARY COMM LLC 2.650% 10/01/2	..	04/01/2019.	Redemption 100.0000		640,000	640,000	602,291	610,285	0	1,614	0	1,614	0	611,899	0	28,101	28,101	8,486	10/01/2026.	1FE
677071 AU 6	OHANA MILITARY COMM LLC 6.000% 10/01/5	..	04/01/2019.	Redemption 100.0000		35,048	35,048	42,388	42,002	0	(52)	0	(52)	0	41,950	0	(6,902)	(6,902)	1,051	10/01/2051.	1FE
67740Q AF 3	OHIO NAT FINANCIAL SRVS 6.375% 04/30/2	..	05/10/2019.	Call 103.4210		9,898,424	9,571,000	10,895,626	9,819,813	0	(64,933)	0	(64,933)	0	9,754,880	0	(183,880)	(183,880)	649,448	04/30/2020.	2FE
69349L AG 3	PNC BANK NA 2.700% 11/01/22	..	06/11/2019.	Keybanc Capital Markets		10,020,400	10,000,000	9,724,400	9,841,284	0	17,605	0	17,605	0	9,858,889	0	161,511	161,511	166,500	11/01/2022.	1FE
69359* AA 0	PGA Tour Investments Finance 7.400% 06	..	06/15/2019.	Redemption 100.0000		250,491	250,491	250,491	250,491	0	0	0	0	0	250,491	0	0	0	(3,784)	06/15/2019.	2FE
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5	..	05/01/2019.	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,167)	09/20/2049.	1FE
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1	..	09/20/2018.	Paydown		331,472	331,472	331,472	331,472	0	0	0	0	0	331,472	0	0	0	9,885	09/20/2049.	2AM
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1	..	05/01/2019.	Paydown		(331,472)	(331,472)	(331,472)	(331,472)	0	0	0	0	0	(331,472)	0	0	0	8,769	09/20/2049.	2FE
69373V AD 7	Pacefunding SERIES 20181A CLASS BB 6.1	..	09/20/2018.	Paydown		227,363	227,363	227,363	227,363	0	0	0	0	0	227,363	0	0	0	(4,520)	09/20/2049.	2AM

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
69373V AD 7	Pacefunding SERIES 20181A CLASS BB 6.1	..	05/01/2019.	Paydown		(227,363)	(227,363)	(227,363)	(227,363)	0	0	0	0	0	(227,363)	0	0	0	1,590	09/20/2049.	2FE
694308 GJ 0	Pacific Gas & Elec Co 5.800% 03/01/37	..	04/01/2019.	Citigroup Global		4,825,000	5,000,000	4,659,000	4,659,000	0	0	0	0	0	4,659,000	0	166,000	166,000	0	03/01/2037.	6FE
694308 HN 0	Pacific Gas & Elec Co 4.250% 03/15/46	..	04/01/2019.	Citigroup Global		1,186,045	1,442,000	1,128,495	1,128,495	0	0	0	0	0	1,128,495	0	57,550	57,550	0	03/15/2046.	6FE
694308 HY 6	Pacific Gas & Elec Co 3.950% 12/01/47	..	04/05/2019.	Various		2,591,875	3,250,000	2,459,730	2,459,730	0	0	0	0	0	2,459,730	0	132,145	132,145	0	12/01/2047.	6FE
72703P AB 9	Planet Fitness Master Issuer SERIES 2018	..	06/05/2019.	Paydown		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	992	09/05/2048.	2FE
74922T AA 4	Residential Accredit Loans, I SERIES 200	..	06/25/2019.	Paydown		30,439	30,439	28,765	0	0	1,674	0	1,674	0	30,439	0	0	0	218	05/25/2037.	1FM
74922T AA 4	Residential Accredit Loans, I SERIES 200	..	04/25/2019.	Paydown		18,239	18,239	17,236	0	0	1,003	0	1,003	0	18,239	0	0	0	80	05/25/2037.	5FE
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6	..	06/20/2019.	Paydown		73,146	73,146	73,127	70,511	0	2,635	0	2,635	0	73,146	0	0	0	1,599	09/20/2052.	1FE
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29	..	06/30/2019.	Redemption 100.0000		105,948	105,948	105,948	105,948	0	0	0	0	0	105,948	0	0	0	1,820	05/31/2029.	1FE
806851 AG 6	SCHLUMBERGER HLDGS CORP 4.000% 12/21/2	..	04/11/2019.	Tax Free Exchange		918,190	935,000	917,338	917,596	0	595	0	595	0	918,190	0	0	0	10,685	12/21/2025.	2FE
806851 AK 7	SCHLUMBERGER HLDGS CORP 3.900% 05/17/2	..	04/11/2019.	Exchange		982	982	922	0	0	0	0	0	0	922	0	59	59	0	05/17/2028.	??
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS	..	06/20/2019.	Paydown		72,299	72,299	65,589	67,200	0	5,099	0	5,099	0	72,299	0	0	0	923	05/20/2035.	1FM
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS	..	06/01/2019.	Paydown		74,826	74,826	67,112	68,204	0	6,622	0	6,622	0	74,826	0	0	0	783	04/25/2043.	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS	..	06/01/2019.	Paydown		183,576	183,576	172,456	173,983	0	9,593	0	9,593	0	183,576	0	0	0	2,300	05/25/2043.	1FM
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS	..	06/01/2019.	Paydown		89,825	89,825	85,166	85,713	0	4,113	0	4,113	0	89,825	0	0	0	1,233	07/25/2042.	1FM
83421# AA 1	SOLGEN LLC 3.930% 09/30/36	..	06/30/2019.	Various		124,066	124,066	124,066	124,066	0	0	0	0	0	124,066	0	0	0	2,438	09/30/2036.	2PL
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2	..	06/20/2019.	Paydown		33,750	33,750	33,887	33,884	0	(134)	0	(134)	0	33,750	0	0	0	566	02/20/2048.	2FE
84858@ AA 3	SPIRIT 2015-1 4.930% 04/01/23	..	04/01/2019.	Redemption 100.0000		297,778	297,778	297,778	297,778	0	0	0	0	0	297,778	0	0	0	7,340	04/01/2023.	2FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22	..	06/30/2019.	Redemption 100.0000		17,606	17,606	17,606	17,606	0	0	0	0	0	17,606	0	0	0	339	03/31/2033.	2PL
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36	..	06/30/2019.	Various		33,401	33,401	33,401	33,401	0	0	0	0	0	33,401	0	0	0	885	03/31/2033.	2PL
84861C AB 1	Spirit Master Funding LLC 2014-4A Class	..	06/01/2019.	Paydown		250,029	250,029	249,420	249,417	0	612	0	612	0	250,029	0	0	0	4,825	01/20/2045.	1FE
85234# AB 1	STADIUM FUNDING TRUST No. 57 5.000% 04	..	04/01/2019.	Redemption 100.0000		226,601	226,601	226,601	226,601	0	0	0	0	0	226,601	0	0	0	5,665	04/01/2039.	2PL
863667 AF 8	Stryker Corporation 3.375% 05/15/24	..	05/14/2019.	JP Morgan		5,105,850	5,000,000	5,002,900	5,001,927	0	(123)	0	(123)	0	5,001,805	0	104,045	104,045	84,844	05/15/2024.	1FE
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181	..	04/30/2019.	Paydown		30,272	30,272	29,826	29,826	0	446	0	446	0	30,272	0	0	0	580	04/30/2049.	1FE
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181	..	05/20/2019.	Paydown		113,444	113,444	113,411	113,409	0	35	0	35	0	113,444	0	0	0	3,079	11/20/2048.	1FE
87236Y AG 3	TD AMERITRADE HOLDING CO 3.006% 11/01/	..	04/25/2019.	ATHENE		501,125	500,000	500,000	500,000	0	0	0	0	0	500,000	0	1,125	1,125	7,622	11/01/2021.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS	..	05/25/2019.	Paydown		36,250	36,250	36,371	36,363	0	(113)	0	(113)	0	36,250	0	0	0	793	05/25/2046.	2FE
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS	..	05/25/2019.	Paydown		19,375	19,375	20,614	20,567	0	(1,192)	0	(1,192)	0	19,375	0	0	0	481	05/25/2046.	2FE
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS	..	05/28/2019.	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	906	11/25/2048.	2FE
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1	..	06/30/2019.	Redemption 100.0000		112,914	112,914	112,914	112,914	0	0	0	0	0	112,914	0	0	0	3,417	12/30/2023.	2FE
88159D AA 3	TES LLC SERIES 20171A CLASS A 4.330% 1	..	04/20/2019.	Paydown		79,044	79,044	79,033	79,028	0	16	0	16	0	79,044	0	0	0	1,711	10/20/2047.	1FE
88307* AA 3	TEXOMA WIND LLC 4.120% 06/30/34	..	06/30/2019.	Redemption 100.0000		363,570	363,570	363,570	363,570	0	0	0	0	0	363,570	0	0	0	7,490	06/30/2034.	2PL
887315 BN 8	Time Warner Inc 6.625% 05/15/29	..	06/05/2019.	Tax Free Exchange		5,092,836	5,000,000	5,151,300	5,095,667	0	(2,831)	0	(2,831)	0	5,092,836	0	0	0	170,625	05/15/2029.	2FE
887317 AE 5	Time Warner Inc 6.200% 03/15/40	..	06/05/2019.	Tax Free Exchange		3,954,469	4,000,000	3,946,720	3,954,018	0	450	0	450	0	3,954,469	0	0	0	128,000	03/15/2040.	2FE
887317 AH 8	Time Warner Inc 6.100% 07/15/40	..	06/05/2019.	Tax Free Exchange		1,998,817	2,000,000	1,998,620	1,998,805	0	12	0	12	0	1,998,817	0	0	0	63,000	07/15/2040.	2FE
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47	..	06/30/2019.	Redemption 100.0000		87,000	87,000	87,000	87,000	0	0	0	0	0	87,000	0	0	0	1,275	06/30/2047.	1FE
89417E AF 6	TRAVELERS COS INC 5.900% 06/02/19.	..	06/02/2019.	Maturity		7,000,000	7,000,000	7,473,400	7,026,505	0	(26,505)	0	(26,505)	0	7,000,000	0	0	0	206,500	06/02/2019.	1FE
90932D AA 3	UNITED AIR 2016-2 A PTT 3.100% 04/07/3	..	04/07/2019.	Redemption 100.0000		132,155	132,155	132,155	132,155	0	0	0	0	0	132,155	0	0	0	2,048	10/07/2028.	1FE
911312 AK 2	United Parcel Service 5.125% 04/01/19	..	04/01/2019.	Maturity		10,000,000	10,000,000	9,992,900	9,999,783	0	217	0	217	0	10,000,000	0	0	0	256,250	04/01/2019.	1FE
91159H HK 9	US Bancorp 3.600% 09/11/24	..	05/14/2019.	Keybanc Capital Markets		5,155,800	5,000,000	5,033,250	5,021,809	0	(1,305)	0	(1,305)	0	5,020,504	0	135,296	135,296	122,500	09/11/2024.	1FE
91324P CP 5	UnitedHealth Group Inc 3.750% 07/15/25.	..	06/11/2019.	Citigroup Global		11,567,160	11,000,000	11,039,910	11,027,709	0	(1,714)	0	(1,714)	0	11,025,995	0	541,165	541,165	375,833	07/15/2025.	1FE
91823A AA 9	VB-S1 Issuer LLC SERIES 20161A CLASS C	..	06/14/2019.	Barclays Capital		5,000,391	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	391	391	77,902	06/15/2046.	1FE
91845# AA 2	Verizon Communications Inc Series A1 No.	..	06/15/2019.	Various		42,811	42,811	42,811	42,811	0	0	0	0	0	42,811	0	0	0	682	05/15/2035.	2
91913Y AR 1	Valero Energy Corp 6.125% 02/01/20	..	04/25/2019.	Call 102.4790		2,049,580	2,000,000	1,999,540	1,999,957	0	12	0	12	0	1,999,969	0	31	31	139,413	02/01/2020.	2FE
920355 AF 1	Valspar Corp 7.250% 06/15/19	..	06/15/2019.	Maturity		6,000,000	6,000,000	5,995,520	5,999,710	0	290	0	290	0	6,000,000	0	0	0	217,500	06/15/2019.	2FE
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181	..	06/16/2019.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	127	02/16/2043.	1FE
92277G AE 7	VENTAS REALTY LP 3.500% 02/01/25	..	06/11/2019.	Wells Fargo Funds		5,113,200	5,000,000	4,994,450	4,996,461	0	236	0	236	0	4,996,697	0	116,503	116,503	151,667	02/01/2025.	2FE
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30	..	06/30/2019.	Redemption 100.0000		31,148	31,148	31,148	31,148	0	0	0	0	0	31,148	0	0	0	612	06/30/2030.	1FE
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A	..	04/30/2019.	Paydown		62,965	62,965	62,944	62,938	0	26	0	26	0	62,965	0	0	0	1,489	04/30/2048.	1FE
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20	..	06/25/2019.	Paydown		76,736	76,736	72,875	75,167	0	1,568	0	1,568	0	76,736	0	0	0	1,107	10/25/2045.	1FM
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A	..	06/12/2019.	Deutsche Bank		4,937,500	4,937,500	4,937,500	4,937,500	0	0	0	0	0	4,937,500	0	0	0	95,354	03/15/2048.	2FE
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A	..	06/15/2019.	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	486	03/15/2048.	2FE
96038# AA 8	WESTIN 4.453% 07/15/47	..	06/15/2019.	Redemption 100.0000		16,678	16,678	16,678	16,678	0	0	0	0	0	16,678	0	0	0	310	07/15/2047.	1PL
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35	..	06/15/2019.	Redemption 100.0000		124,655	124,655	124,655	124,655	0	0	0	0	0	124,655	0	0	0	2,323	01/15/2035.	2
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33	..	06/30/2019.	Various		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	2,039	12/18/2034.	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/ Market Indicator (a)
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014	..	06/01/2019.	Paydown		103,889	103,889	107,558	107,030	0	(3,140)	0	(3,140)	0	103,889	0	0	0	1,705	06/20/2044.	1FM
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015	..	06/01/2019.	Paydown		356,583	356,583	357,474	357,275	0	(692)	0	(692)	0	356,583	0	0	0	6,100	08/20/2034.	1FM
98162J AQ 9	WORLDWIDE PLAZA TRUST SERIES 2017WWP CLA	..	05/10/2019.	Morgan Stanley DWD		18,118,750	20,000,000	17,735,004	17,982,254	0	64,104	0	64,104	0	18,046,359	0	72,392	72,392	327,592	11/10/2036.	1FM
98310W AJ 7	WYNDHAM WORLDWIDE 4.250% 03/01/22	..	04/23/2019.	Barclays Capital		2,005,300	2,000,000	1,996,140	1,998,592	0	131	0	131	0	1,998,723	0	6,577	6,577	55,250	03/01/2022.	3FE
98310W AL 2	WYNDHAM WORLDWIDE 3.900% 03/01/23	..	04/23/2019.	Barclays Capital		2,962,800	3,000,000	2,994,780	2,997,598	0	167	0	167	0	2,997,765	0	(34,965)	(34,965)	76,050	03/01/2023.	3FE
380956 AE 2	GOLDCORP INC 5.450% 06/09/44	A	04/30/2019.	Tax Free Exchange		12,200,971	11,531,000	12,223,874	12,205,223	0	(4,253)	0	(4,253)	0	12,200,971	0	0	0	11,531	06/09/2044.	2FE
960410 AC 2	WESTJET AIRLINES LTD 3.500% 06/16/21	A	04/29/2019.	Bank of America		1,985,000	2,000,000	1,997,280	1,998,605	0	181	0	181	0	1,998,785	0	(13,785)	(13,785)	26,250	06/16/2021.	2FE
02364W AV 7	America Movil SA de CV 5.000% 03/30/20	D	05/15/2019.	Call 102.0879		3,686,393	3,611,000	3,535,021	3,598,326	0	3,668	0	3,668	0	3,601,995	0	9,005	9,005	188,237	03/30/2020.	1FE
05530Q AK 6	BAT INTL FINANCE PLC 3.950% 06/15/25	D	06/11/2019.	Citigroup Global		10,183,700	10,000,000	10,101,100	10,069,715	0	(4,303)	0	(4,303)	0	10,065,411	0	118,289	118,289	195,306	06/15/2025.	2FE
055451 AH 1	BHP Billiton Finance 6.500% 04/01/19	D	04/01/2019.	Maturity		5,000,000	5,000,000	4,983,950	4,999,474	0	526	0	526	0	5,000,000	0	0	0	162,500	04/01/2019.	1FE
05565Q CS 5	BP CAPITAL MARKETS PLC 3.535% 11/04/24	D	06/25/2019.	Goldman Sachs & Company		10,533,800	10,000,000	10,001,300	10,001,060	0	(80)	0	(80)	0	10,000,979	0	532,821	532,821	228,793	11/04/2024.	1FE
12518X AA 5	CENT CLO LP 13-19A 3.913% 10/29/25	D	04/29/2019.	Paydown		749,471	749,471	733,127	737,714	0	11,757	0	11,757	0	749,471	0	0	0	15,001	10/29/2025.	1FE
21685W DF 1	COOPERATIEVE RABOBANK UA 3.950% 11/09/	D	06/19/2019.	Stifel, Nicolaus and Co		5,261,466	5,100,000	5,323,074	5,237,959	0	(15,952)	0	(15,952)	0	5,222,008	0	39,458	39,458	124,228	11/09/2022.	2FE
294829 AA 4	ERICSSON LM 4.125% 05/15/22	D	04/24/2019.	Stifel, Nicolaus and Co		8,606,250	8,500,000	8,481,885	8,493,183	0	602	0	602	0	8,493,785	0	112,465	112,465	156,807	05/15/2022.	3FE
55283L AA 3	MAPS LTD SERIES 20191A CLASS A 4.458%	D	06/15/2019.	Paydown		70,168	70,168	70,167	0	0	1	0	1	0	70,168	0	0	0	473	03/15/2044.	1FE
55283L AB 1	MAPS LTD SERIES 20191A CLASS B 5.560%	D	06/15/2019.	Paydown		42,101	42,101	42,101	0	0	0	0	0	0	42,101	0	0	0	354	03/15/2044.	2FE
55283L AC 9	MAPS LTD SERIES 20191A CLASS C 7.385%	D	06/15/2019.	Paydown		48,945	48,945	48,945	0	0	1	0	1	0	48,945	0	0	0	537	03/15/2044.	3FE
585055 BS 4	Medtronic PLC 3.500% 03/15/25	D	06/03/2019.	Jefferies & Co		5,235,150	5,000,000	5,030,200	5,019,410	0	(1,202)	0	(1,202)	0	5,018,208	0	216,942	216,942	126,389	03/15/2025.	1FE
72132U AC 7	Pikes Peak CLO SERIES 20193A CLASS B1	D	06/26/2019.	ATHENE		999,900	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(100)	(100)	7,414	04/25/2030.	1FE
81725W AG 8	SENSATA TECHNOLOGIES BV 4.875% 10/15/2	D	04/23/2019.	Citigroup Global		2,077,760	2,000,000	1,997,500	1,998,522	0	86	0	86	0	1,998,608	0	79,152	79,152	51,458	10/15/2023.	3FE
81725W AJ 2	SENSATA TECHNOLOGIES BV 5.000% 10/01/2	D	04/23/2019.	Various		4,088,897	3,994,000	4,004,045	4,001,003	0	(277)	0	(277)	0	4,000,726	0	88,171	88,171	113,163	10/01/2025.	3FE
89640A AC 0	Trinitas CLO Ltd SERIES 201910A CLASS B	D	06/26/2019.	ATHENE		991,600	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(8,400)	(8,400)	12,188	04/15/2032.	1FE
92330W AC 1	VENTURE CDO LTD SERIES 201624A CLASS A1	D	04/03/2019.	Barclays Capital		7,512,375	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	12,375	12,375	142,938	10/20/2028.	1FE

SCHEDULE D - PART 4

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98372P AK 4	XL Capital Ltd 6.250% 05/15/27	D	06/14/2019.	Call 128.3015		8,339,600	6,500,000	6,548,030	6,531,384	0	(1,337)	0	(1,337)	0	6,530,048	0	(30,048)	(30,048)	2,075,451	05/15/2027.	1FE
Q4557* AB 7	HEALTHSCOPE FIN 4.050% 05/23/26	D	06/06/2019.	Call 109.8512		8,788,100	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	961,800	05/23/2026.	2FE
3899999. Total - Bonds - Industrial and Miscellaneous						474,407,717	465,968,580	467,857,785	463,246,699	0	(49,623)	0	(49,623)	0	465,478,205	0	5,111,946	5,111,946	15,256,835	XXX	XXX
Bonds - Bank Loans																					
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L	..	04/30/2019.	Redemption 100.0000		34,083	34,083	33,958	33,977	0	7	0	7	0	33,984	0	99	99	512	09/07/2023.	2FE
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA	..	06/30/2019.	Redemption 100.0000		753,588	753,588	745,582	747,217	0	441	0	441	0	747,658	0	5,931	5,931	16,094	06/30/2024.	1PL
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA	..	04/30/2019.	Redemption 100.0000		169,492	169,492	167,691	168,058	0	73	0	73	0	168,131	0	1,360	1,360	2,829	06/30/2024.	2
40471* AA 4	FIRMA First Lien Term Loan 8.847% 07/1	..	06/28/2019.	Direct-Private Placement		7,500	7,500	7,406	7,406	0	10	0	10	0	7,417	0	83	83	215	07/13/2023.	2PL
51783Q AP 3	LAS VEGAS SANDS LLC SYNDICATED BANK LOAN	..	06/30/2019.	Redemption 100.0000		37,125	37,125	37,180	37,174	0	(3)	0	(3)	0	37,171	0	(46)	(46)	783	03/27/2025.	2FE
59511F AB 0	MICRON TECHNOLOGY SYNDICATED BANK LOAN	..	06/28/2019.	Redemption 100.0000		1,750	1,750	1,788	1,782	0	(4)	0	(4)	0	1,778	0	(28)	(28)	37	04/26/2022.	2FE
000000 00 0	TELESAT LLC SYNDICATED BANK LOAN 2.583	A	06/28/2019.	Redemption 100.0000		1,813	1,813	1,828	1,827	0	(1)	0	(1)	0	1,825	0	(12)	(12)	47	11/17/2023.	3FE
8299999. Total - Bonds - Bank Loans						1,005,351	1,005,351	995,433	997,441	0	523	0	523	0	997,964	0	7,387	7,387	20,517	XXX	XXX
8399997. Total - Bonds - Part 4						522,114,012	514,045,502	515,965,495	511,381,173	0	(512,142)	0	(512,142)	0	513,249,282	0	5,047,164	5,047,164	16,301,847	XXX	XXX
8399999. Total - Bonds						522,114,012	514,045,502	515,965,495	511,381,173	0	(512,142)	0	(512,142)	0	513,249,282	0	5,047,164	5,047,164	16,301,847	XXX	XXX
9999999. Total - Bonds, Preferred and Common Stocks						522,114,012	XXX	515,965,495	511,381,173	0	(512,142)	0	(512,142)	0	513,249,282	0	5,047,164	5,047,164	16,301,847	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: .....0.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Call Options and Warrants																							
Barclays Low vol index 9LBCS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	02/07/2020	5,075	956,688	188.51	0	23,160	0	44,867		44,867	21,707	0	0	0	0		0001
Barclays Low vol index 9LBCS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	09/06/2019	1,800	355,158	197.31	6,536	0	0	3,081		3,081	2,048	0	0	0	0		0001
Barclays Low vol index 9LBCS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	02/07/2020	25,400	4,835,652	190.38	0	95,762	0	188,771		188,771	93,010	0	0	0	0		0001
Barclays Low vol index 9LBCS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	6,345	1,216,717	191.76	0	27,859	0	42,410		42,410	14,552	0	0	0	0		0001
Barclays Low vol index 9LBCS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	72,290	14,453,663	199.94	0	261,680	0	230,881		230,881	(30,799)	0	0	0	0		0001
Barclays Low vol index 9LBCS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	10/07/2019	4,431	862,184	194.58	19,870	0	0	15,756		15,756	10,771	0	0	0	0		0001
Barclays Low vol index 9LBCS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	7,686	1,514,834	197.09	0	36,644	0	33,531		33,531	(3,113)	0	0	0	0		0001
Barclays Low vol index 9LBCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	10/07/2019	2,470	485,380	196.51	8,533	0	0	6,200		6,200	4,203	0	0	0	0		0001
Barclays Low vol index 9LBCS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2019	02/07/2020	13,240	2,502,095	188.98	0	57,443	0	112,246		112,246	54,802	0	0	0	0		0001
Barclays Low vol index 9LBCS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	30,921	5,914,878	191.29	0	117,130	0	216,379		216,379	99,249	0	0	0	0		0001
Barclays Low vol index 9LBCS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	11/07/2019	6,024	1,163,054	193.07	21,804	0	0	29,161		29,161	19,439	0	0	0	0		0001
Barclays Low vol index 9LBCS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	25,668	5,071,740	197.59	0	116,843	0	106,335		106,335	(10,508)	0	0	0	0		0001
Barclays Low vol index 9LBCS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2019	12/06/2019	15,203	2,896,628	190.53	63,540	1,746	0	104,847		104,847	66,649	0	0	0	0		0001
Barclays Low vol index 9LBCS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	11/07/2019	8,115	1,551,345	191.17	35,586	0	0	50,175		50,175	32,976	0	0	0	0		0001
Barclays Low vol index 9LBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	11/07/2019	2,961	564,663	190.7	14,284	0	0	19,376		19,376	12,676	0	0	0	0		0001
Barclays Low vol index 9LBCS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2019	12/06/2019	24,977	4,776,851	191.25	85,814	5,149	0	146,603		146,603	94,295	0	0	0	0		0001
Barclays Low vol index 9LBCS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	11,576	2,197,935	189.87	0	50,395	0	92,437		92,437	42,042	0	0	0	0		0001
Barclays Low vol index 9LBCS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2019	05/07/2020	9,124	1,752,538	192.08	0	42,360	0	62,843		62,843	20,483	0	0	0	0		0001
Barclays Low vol index 9LBCS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	7,312	1,389,719	190.06	33,465	0	0	53,060		53,060	33,590	0	0	0	0		0001
Barclays Low vol index 9LBCS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	7,448	1,433,144	192.42	23,672	1,903	0	41,307		41,307	26,628	0	0	0	0		0001
Barclays Low vol index 9LBCS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2019	05/07/2020	75,725	14,755,016	194.85	0	276,723	0	399,721		399,721	122,998	0	0	0	0		0001
Barclays Low vol index 9LBCS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/05/2019	04/07/2020	8,576	1,643,076	191.59	0	39,823	0	60,044		60,044	20,221	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9LBCS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/05/2019	04/07/2020	11,551	2,240,663	193.98	0	42,409	0	64,057		64,057	21,648	0	0	0	0		0001
Barclays Low vol index 9LBCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	09/06/2019	1,284	253,962	197.79	4,672	0	0	1,944		1,944	1,275	0	0	0	0		0001
Barclays Low vol index 9LBCS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	01/07/2020	3,330	627,805	188.53	0	12,073	0	28,835		28,835	16,762	0	0	0	0		0001
Barclays Low vol index 9LBCS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	11/07/2019	14,625	2,816,775	192.6	55,300	0	0	75,472		75,472	50,166	0	0	0	0		0001
Barclays Low vol index 9LBCS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/05/2019	04/07/2020	24,917	4,785,808	192.07	0	110,495	0	166,805		166,805	56,310	0	0	0	0		0001
Barclays Low vol index 9LBCS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2019	05/07/2020	37,774	7,273,384	192.55	0	167,462	0	248,997		248,997	81,534	0	0	0	0		0001
Barclays Low vol index 9LBCS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/07/2018	09/06/2019	309	60,520	195.85	1,476	0	0	744		744	510	0	0	0	0		0001
Barclays Low vol index 9LBCS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2019	01/07/2020	26,044	4,861,633	186.67	0	111,449	0	265,445		265,445	153,996	0	0	0	0		0001
Barclays Low vol index 9LBCS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	01/07/2020	35,359	6,649,614	188.06	0	131,830	0	319,401		319,401	187,571	0	0	0	0		0001
Barclays Low vol index 9LBCS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	03/06/2020	5,172	979,577	189.4	0	23,587	0	43,078		43,078	19,492	0	0	0	0		0001
Barclays Low vol index 9LBCS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	02/07/2020	8,177	1,560,580	190.85	0	29,363	0	58,044		58,044	28,681	0	0	0	0		0001
Barclays Low vol index 9LBCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	10/07/2019	2,123	412,074	194.1	9,907	0	0	8,179		8,179	5,592	0	0	0	0		0001
Barclays Low vol index 9LBCS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/07/2019	01/07/2020	3,809	709,274	186.21	0	17,371	0	40,337		40,337	22,966	0	0	0	0		0001
Barclays Low vol index 9LBCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	10/07/2019	8,673	1,700,168	196.03	33,197	0	0	23,852		23,852	16,224	0	0	0	0		0001
Barclays Low vol index 9LBCS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/05/2019	04/07/2020	40,209	7,780,442	193.5	0	154,870	0	234,045		234,045	79,175	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	3,353	3,349,546	998.97	0	502,950	0	373,991		373,991	(128,959)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	2,627	2,870,050	1093	0	122,183	0	141,495		141,495	19,312	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	06/21/2019	06/19/2020	2,896	3,050,125	1053	0	289,600	0	236,464		236,464	(53,136)	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	2,780	2,830,012	1018	0	500,400	0	229,747		229,747	(270,653)	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	2,664	2,849,628	1070	0	266,400	0	162,105		162,105	(104,295)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/07/2018	09/06/2019	1,254	244,831	195.24	5,579	0	0	4,474		4,474	3,881	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Merrill Lynch GPA index 9GMLS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	26,542	5,023,074	189.25	0	142,046	0	250,867		250,867	108,821	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	12/07/2018	12/06/2019	25,882	4,831,652	186.68	123,958	5,066	0	290,233		290,233	217,222	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	06/07/2019	06/05/2020	41,846	8,185,496	195.61	0	218,436	0	242,259		242,259	23,823	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	10/05/2018	10/07/2019	11,492	2,201,637	191.58	57,769	0	0	76,436		76,436	63,236	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	46,392	9,050,151	195.08	0	239,914	0	273,538		273,538	33,624	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	15,017	2,825,449	188.15	73,731	0	0	146,891		146,891	116,315	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	02/07/2019	02/07/2020	23,065	4,342,448	188.27	0	115,163	0	232,779		232,779	117,616	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	01/07/2019	01/07/2020	23,197	4,269,872	184.07	0	114,190	0	317,562		317,562	203,372	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	04/05/2019	04/07/2020	39,299	7,670,772	195.19	0	203,962	0	220,952		220,952	16,990	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/12/2018	10/14/2019	6,905	10,679,825	1547	690,500	0	0	484,151		484,151	301,679	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/05/2018	10/07/2019	3,057	4,989,360	1632	305,700	0	0	74,244		74,244	41,197	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	8,187	11,550,301	1411	818,700	0	0	1,533,411		1,533,411	856,419	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2019	01/14/2020	6,121	8,770,230	1433	0	612,100	0	1,072,664		1,072,664	460,564	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	02/28/2019	02/28/2020	2,666	4,200,416	1576	0	346,580	0	227,807		227,807	(118,773)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	2,746	4,659,440	1697	274,600	0	0	469		469	(7,727)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	8,392	12,949,360	1543	0	1,510,560	0	999,905		999,905	(510,655)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	3,039	4,709,326	1550	0	364,680	0	370,167		370,167	5,487	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/07/2019	01/07/2020	2,434	3,420,671	1405	0	243,400	0	477,300		477,300	233,900	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	1,409	2,219,950	1576	0	169,080	0	118,525		118,525	(50,555)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America.. EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	4,181	6,549,829	1567	0	627,150	0	473,061		473,061	(154,089)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/28/2019	03/27/2020	4,957	7,609,491	1535	0	743,550	0	570,141		570,141	(173,409)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	6,389	11,000,069	1722	638,900	0	0	21,149		21,149	(1,232)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9RMLS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	2,453	3,790,498	1545	0	343,420	0	292,186		292,186	(51,234)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	1,952	3,049,824	1562	0	244,000	0	189,279		189,279	(54,721)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/07/2019	02/07/2020	1,528	2,300,603	1506	0	152,800	0	191,999		191,999	39,199	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/26/2019	04/28/2020	3,901	6,209,690	1592	0	507,130	0	342,691		342,691	(164,439)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	4,681	7,040,318	1504	0	468,100	0	686,522		686,522	218,422	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	8,317	13,180,782	1585	0	831,700	0	739,715		739,715	(91,985)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank....	7LTWFZYICNSX8D621K86	01/28/2019	01/28/2020	2,762	4,069,917	1474	0	331,440	0	405,154		405,154	73,714	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/28/2018	09/27/2019	3,843	6,519,919	1697	384,300	0	0	27,374		27,374	7,794	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	3,140	4,969,238	1583	0	471,000	0	278,822		278,822	(192,178)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/14/2018	11/14/2019	7,035	10,570,158	1503	703,500	0	0	767,998		767,998	470,158	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank....	7LTWFZYICNSX8D621K86	08/21/2018	08/21/2019	2,200	3,779,710	1718	220,000	0	0	3,689		3,689	(3,184)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	8,512	12,959,520	1523	0	1,021,440	0	1,168,716		1,168,716	147,276	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	3,177	4,250,572	1338	317,700	0	0	799,674		799,674	410,494	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	7,288	11,260,762	1545	0	728,800	0	736,064		736,064	7,264	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/27/2018	07/26/2019	3,301	5,490,685	1663	330,100	0	0	5,820		5,820	(9,528)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/06/2018	07/05/2019	2,178	3,689,641	1694	217,800	0	0	0		0	(5,765)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/28/2018	08/28/2019	3,333	5,760,824	1728	283,305	0	0	5,901		5,901	(3,800)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	6,605	11,179,491	1693	660,500	0	0	14,870		14,870	(11,287)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	2,672	3,869,296	1448	267,200	0	0	416,132		416,132	241,820	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank....	7LTWFZYICNSX8D621K86	10/26/2018	10/28/2019	2,204	3,270,339	1484	220,400	0	0	261,971		261,971	160,236	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	1,833	2,870,020	1566	0	53,964	0	185,358		185,358	131,394	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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Russell 2000 OTC Call Option 9RBCS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	2,536	3,910,613	1542	380,400	0	0	190,664		190,664	118,789	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	3,052	4,829,210	1582	0	457,800	0	289,358		289,358	(168,442)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	2,481	3,780,126	1524	0	372,150	0	294,488		294,488	(77,662)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/28/2018	11/27/2019	3,914	5,989,907	1530	508,820	0	0	363,926		363,926	224,356	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/14/2019	03/13/2020	6,543	10,139,295	1550	0	981,450	0	676,674		676,674	(304,776)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	1,403	2,079,948	1483	0	168,360	0	194,787		194,787	26,427	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	12/21/2018	12/20/2019	2,539	3,280,617	1292	253,900	0	0	740,892		740,892	362,178	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/13/2018	07/12/2019	6,953	11,730,267	1687	695,300	0	0	338		338	(21,222)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/07/2019	06/05/2020	2,489	3,769,317	1514	0	448,030	0	351,627		351,627	(96,403)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/07/2018	08/07/2019	3,287	5,549,442	1688	295,830	0	0	5,792		5,792	(7,098)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	2,529	4,330,457	1712	252,900	0	0	11,814		11,814	1,493	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	2,049	3,049,486	1488	266,370	0	0	248,748		248,748	150,651	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/07/2018	09/06/2019	2,487	4,260,679	1713	211,395	0	0	8,145		8,145	(1,063)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	11/07/2018	11/07/2019	3,097	4,899,950	1582	278,730	0	0	172,666		172,666	107,086	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	15,647	43,840,234	2802	1,341,574	0	0	12		12	(27,338)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/21/2019	05/21/2020	534	1,529,568	2864	0	61,640	0	115,311		115,311	53,671	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	20,189	53,918,964	2671	0	3,774,334	0	6,663,573		6,663,573	2,889,239	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	08/28/2018	08/28/2019	2,865	8,301,395	2898	249,885	0	0	8		8	(2,113)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	48,713	139,069,769	2855	0	8,511,135	0	9,993,991		9,993,991	1,482,856	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	11/28/2018	11/27/2019	3,448	9,460,553	2744	395,428	0	0	350,506		350,506	288,598	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	49	140,354	2864	0	8,856	0	10,581		10,581	1,725	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	27,361	78,990,660	2887	0	5,472,200	0	5,654,202		5,654,202	182,002	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9SBCS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	28,754	80,548,868	2801	3,450,480	0	0	4,162,379		4,162,379	3,209,522	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/14/2019	03/13/2020	637	1,789,002	2808	0	37,232	0	42,298		42,298	5,066	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	43,925	129,598,956	2950	0	7,736,950	0	7,394,166		7,394,166	(342,783)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	553	1,549,412	2802	31,930	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	14,826	43,069,975	2905	0	1,369,626	0	1,259,855		1,259,855	(109,771)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AL	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	03/28/2019	03/27/2020	575	1,618,878	2815	0	36,450	0	21,545		21,545	(14,905)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	26,516	64,079,096	2417	5,350,600	0	0	14,518,075		14,518,075	8,100,632	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AT	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	05/07/2019	05/07/2020	1,196	3,449,324	2884	0	127,995	0	126,410		126,410	(1,585)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	3,466	10,068,834	2905	0	616,220	0	625,721		625,721	9,501	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	55,235	133,482,006	2417	11,145,318	0	0	30,242,340		30,242,340	16,874,279	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	5,706	15,120,501	2650	1,170,301	0	0	1,893,428		1,893,428	1,253,561	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/27/2018	07/26/2019	18,039	50,848,694	2819	2,254,875	0	0	2,488,537		2,488,537	1,898,080	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	6,494	19,160,287	2950	0	1,143,853	0	1,093,175		1,093,175	(50,679)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	57,179	158,258,893	2768	11,426,080	0	0	12,679,375		12,679,375	9,099,926	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AR	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	01/07/2019	01/07/2020	1,479	3,770,992	2550	0	171,579	0	488,900		488,900	317,321	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	235	670,897	2855	0	41,059	0	48,213		48,213	7,154	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	13,682	39,060,468	2855	0	1,288,981	0	1,449,091		1,449,091	160,110	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	509	1,359,391	2671	0	65,249	0	168,000		168,000	102,751	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/28/2018	09/27/2019	563	1,640,571	2914	41,328	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	4,923	14,101,244	2864	0	889,783	0	1,063,066		1,063,066	173,283	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	1,593	4,420,384	2775	0	276,274	0	407,132		407,132	130,858	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9SBCS0GG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	2,411	6,439,082	2671	0	450,736	0	795,774		795,774	345,037	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	1,559	4,528,864	2905	138,127	0	0	0		0	(1,459)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	08/21/2018	08/21/2019	16,469	47,150,088	2863	1,414,522	0	0	72		72	(21,966)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	2,318	6,190,706	2671	0	433,350	0	765,078		765,078	331,728	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	45,924	131,478,575	2863	7,823,153	0	0	5,395,146		5,395,146	4,032,546	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0II	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	40,634	116,390,404	2864	0	7,344,189	0	8,774,454		8,774,454	1,430,265	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	3,282	9,369,716	2855	0	573,431	0	673,337		673,337	99,906	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	4,470	12,669,813	2834	0	1,117,500	0	1,049,535		1,049,535	(67,965)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/21/2019	05/21/2020	478	1,369,164	2864	0	26,030	0	32,473		32,473	6,443	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/05/2019	04/07/2020	1,490	4,310,183	2893	0	140,075	0	130,717		130,717	(9,358)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	3,953	11,435,001	2893	0	790,600	0	729,727		729,727	(60,873)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/21/2018	09/20/2019	1,591	4,661,105	2930	282,005	0	0	137,016		137,016	99,128	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	45,077	130,950,037	2905	0	8,014,240	0	8,137,807		8,137,807	123,567	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	38,709	103,380,513	2671	0	7,236,648	0	12,776,277		12,776,277	5,539,629	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0ME	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	39,909	114,313,743	2864	0	7,213,153	0	8,617,899		8,617,899	1,404,747	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	22,991	55,560,510	2417	4,639,124	0	0	12,588,063		12,588,063	7,023,745	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	2,725	8,040,004	2950	0	479,982	0	458,716		458,716	(21,266)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	534	1,379,114	2583	0	26,910	0	59,107		59,107	32,197	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	5,738	16,810,446	2930	1,017,061	0	0	494,155		494,155	357,511	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	1,966	5,670,042	2884	0	393,200	0	390,946		390,946	(2,254)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	1,917	5,290,575	2760	170,364	0	0	55,318		55,318	46,924	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	20,658	60,011,077	2905	2,788,830	0	0	2,046,593		2,046,593	1,499,341	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9SBCS0HC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/28/2019	02/28/2020	11,966	33,319,207	2784	0	2,393,200	0	2,995,052		2,995,052	601,852	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	49,194	140,840,454	2863	8,380,198	0	0	5,779,305		5,779,305	4,319,682	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/14/2019	06/12/2020	1,489	4,298,713	2887	0	150,880	0	188,207		188,207	37,327	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/14/2019	02/14/2020	27,472	75,430,695	2746	0	3,296,640	0	7,585,593		7,585,593	4,288,953	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	19,563	57,719,849	2950	0	3,445,827	0	3,293,160		3,293,160	(152,667)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOGA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	508	1,498,834	2950	0	57,104	0	85,515		85,515	28,411	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AK	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	12/28/2018	12/27/2019	817	2,030,850	2486	25,375	0	0	37,678		37,678	4,855	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	1,155	3,171,318	2746	0	113,282	0	202,960		202,960	89,678	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	13,585	39,179,819	2884	0	2,717,000	0	2,701,425		2,701,425	(15,575)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	32,280	95,240,849	2950	0	5,685,799	0	5,433,892		5,433,892	(251,907)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	6,571	15,879,610	2417	1,325,896	0	0	3,597,763		3,597,763	2,007,439	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOES	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	1,978	4,780,074	2417	399,121	0	0	1,082,997		1,082,997	604,279	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	401	1,148,608	2864	0	72,477	0	86,591		86,591	14,115	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	20,040	58,710,587	2930	3,552,090	0	0	1,725,839		1,725,839	1,248,610	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	22,155	63,459,896	2864	0	4,004,295	0	4,784,122		4,784,122	779,827	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	993	2,788,821	2808	0	92,865	0	138,088		138,088	45,223	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	2,078	5,889,904	2834	0	519,500	0	487,904		487,904	(31,596)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/28/2019	02/28/2020	2,816	7,841,124	2784	0	260,339	0	423,689		423,689	163,350	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	55,459	161,110,059	2905	0	9,860,056	0	10,012,082		10,012,082	152,026	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	16,561	46,401,107	2802	2,825,803	0	0	2,460,274		2,460,274	1,888,141	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AG	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/14/2018	08/14/2019	521	1,479,619	2840	34,928	0	0	0		0	(18)	0	0	0	0		0001

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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	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	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 9SCSSODK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	19,675	56,328,738	2863	3,351,636	0	0	2,311,417		2,311,417	1,727,645	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	64,102	154,910,175	2417	12,934,703	0	0	35,097,212		35,097,212	19,583,146	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	12,960	35,870,429	2768	2,589,797	0	0	2,873,865		2,873,865	2,062,559	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	551	1,520,661	2760	31,021	0	0	0		0	(49)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	38,967	109,178,910	2802	6,648,939	0	0	5,788,871		5,788,871	4,442,677	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AN	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/14/2018	08/14/2019	1,683	4,779,653	2840	147,702	0	0	1		1	(2,909)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/11/2019	03/20/2020	1,150	3,283,112	2855	0	135,959	0	235,935		235,935	99,977	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/07/2018	11/07/2019	2,129	5,990,772	2814	128,785	0	0	2,581		2,581	259	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	1,762	4,669,177	2650	361,386	0	0	584,686		584,686	387,097	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	13,723	38,079,678	2775	0	1,279,533	0	2,116,835		2,116,835	837,303	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/07/2019	06/05/2020	2,391	6,870,156	2873	0	126,408	0	157,300		157,300	30,892	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	922	2,680,632	2907	0	85,516	0	73,750		73,750	(11,766)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	988	2,820,621	2855	0	172,623	0	202,699		202,699	30,076	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/07/2018	12/06/2019	2,784	7,330,495	2633	134,139	0	0	180,136		180,136	125,087	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	38,456	106,710,785	2775	0	6,669,424	0	9,828,409		9,828,409	3,158,985	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2019	01/28/2020	3,026	8,000,290	2644	0	323,207	0	780,680		780,680	457,473	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/07/2019	02/07/2020	2,849	7,709,536	2706	0	512,820	0	871,085		871,085	358,265	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/21/2018	12/20/2019	2,115	5,111,151	2417	426,786	0	0	1,158,008		1,158,008	646,132	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	520	1,510,616	2905	0	57,704	0	93,876		93,876	36,172	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	397	1,098,809	2768	20,481	0	0	171		171	105	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/21/2018	09/20/2019	18,596	54,480,143	2930	3,296,141	0	0	1,601,482		1,601,482	1,158,640	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	30,540	88,719,616	2905	0	5,429,707	0	5,513,424		5,513,424	83,717	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9SCSSODE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	1,677	4,801,184	2863	285,677	0	0	197,014		197,014	147,256	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	39,212	108,530,189	2768	7,835,734	0	0	8,695,214		8,695,214	6,240,513	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AO	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	09/07/2018	09/06/2019	1,421	4,080,657	2872	135,456	0	0	15		15	(2,093)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	26,567	73,720,237	2775	0	4,607,515	0	6,789,872		6,789,872	2,182,357	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/07/2018	09/06/2019	15,050	43,218,784	2872	2,031,750	0	0	1,800,419		1,800,419	1,336,117	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/28/2019	05/28/2020	307	860,334	2802	0	15,222	0	20,788		20,788	5,566	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	24,481	69,389,191	2834	0	6,120,250	0	5,748,021		5,748,021	(372,229)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	27,631	80,949,712	2930	4,897,595	0	0	2,379,573		2,379,573	1,721,573	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	53,953	154,029,341	2855	0	9,426,668	0	11,069,033		11,069,033	1,642,365	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AU	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	06/07/2019	06/05/2020	1,368	3,930,729	2873	0	135,192	0	180,116		180,116	44,924	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/05/2018	10/07/2019	1,722	4,968,952	2886	172,424	0	0	178		178	(2,958)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	214	629,537	2942	0	14,742	0	13,632		13,632	(1,110)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	15,940	45,801,040	2873	0	3,188,000	0	3,409,054		3,409,054	221,054	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	1,325	3,909,360	2950	0	233,386	0	223,045		223,045	(10,341)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	1,796	4,759,274	2650	368,360	0	0	595,969		595,969	394,567	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	39,930	110,800,958	2775	0	6,925,060	0	10,205,127		10,205,127	3,280,067	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/07/2018	09/06/2019	756	2,170,990	2872	47,957	0	0	0		0	(35)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	10/05/2018	10/07/2019	1,213	3,500,196	2886	88,900	0	0	0		0	(87)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/28/2018	11/27/2019	13,638	37,419,672	2744	3,136,740	0	0	3,465,856		3,465,856	2,409,226	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	1,593	4,420,384	2775	0	276,274	0	407,132		407,132	130,858	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	08/07/2018	08/07/2019	1,704	4,870,799	2858	138,825	0	0	0		0	(1,745)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9SDBS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	02/21/2019	02/21/2020	562	1,621,865	2886	0	62,119	0	143,633		143,633	81,514	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/11/2019	03/20/2020	500	1,427,440	2855	0	76,140	0	102,580		102,580	26,440	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	24,608	68,109,530	2768	4,917,417	0	0	5,456,795		5,456,795	3,916,315	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	26,819	76,819,271	2864	0	4,847,266	0	5,791,261		5,791,261	943,995	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	5,955	17,000,810	2855	0	1,040,458	0	1,221,732		1,221,732	181,274	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	25,493	70,740,016	2775	0	4,421,251	0	6,515,384		6,515,384	2,094,133	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	3,246	9,548,953	2942	0	327,521	0	317,168		317,168	(10,353)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/18/2019	04/21/2020	21,239	61,699,932	2905	0	3,776,082	0	3,834,303		3,834,303	58,221	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	13,996	40,089,583	2864	0	1,395,121	0	1,790,148		1,790,148	395,027	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	28,850	83,878,779	2907	0	5,770,000	0	5,105,860		5,105,860	(664,140)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	12,044	34,840,161	2893	0	2,408,800	0	2,223,332		2,223,332	(185,468)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2019	01/28/2020	235	621,305	2644	0	11,842	0	13,300		13,300	1,458	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	599	1,710,073	2855	0	66,351	0	122,891		122,891	56,540	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	17,140	45,419,800	2650	3,515,414	0	0	5,687,586		5,687,586	3,765,516	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/19/2018	10/21/2019	1,684	4,660,942	2768	336,514	0	0	373,425		373,425	268,005	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	1,034	2,670,419	2583	0	206,800	0	417,020		417,020	210,220	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	3,336	9,621,191	2884	0	202,996	0	217,392		217,392	14,396	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	27,620	77,570,218	2808	0	6,905,000	0	6,530,294		6,530,294	(374,706)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/07/2018	11/07/2019	5,562	15,650,856	2814	723,060	0	0	1,063,467		1,063,467	762,915	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/26/2018	10/28/2019	15,820	42,060,476	2659	2,847,600	0	0	5,021,248		5,021,248	3,389,088	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/05/2019	04/07/2020	4,307	12,459,031	2893	0	269,136	0	164,047		164,047	(105,089)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	6,913	19,369,051	2802	1,179,565	0	0	1,026,984		1,026,984	788,160	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9SMLS0IY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	9,095	25,100,563	2760	1,182,350	0	0	1,660,100		1,660,100	1,294,694	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	02/07/2019	02/07/2020	2,517	6,811,128	2706	0	130,071	0	235,928		235,928	105,857	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AF	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/07/2018	08/07/2019	616	1,760,805	2858	38,896	0	0	0		0	(14)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AS	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	02/07/2019	02/07/2020	1,423	3,850,709	2706	0	142,471	0	295,032		295,032	152,561	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	42,919	122,528,595	2855	0	7,498,808	0	8,805,290		8,805,290	1,306,482	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0BV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/27/2018	07/26/2019	3,455	9,739,023	2819	296,096	0	0	0		0	(4,981)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBM0AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	509	1,479,872	2907	0	29,600	0	25,368		25,368	(4,232)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	3,930	9,768,958	2486	496,280	0	0	1,496,510		1,496,510	999,879	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/26/2018	10/28/2019	493	1,310,734	2659	21,222	0	0	71		71	(1,180)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	15,603	41,671,088	2671	0	1,620,996	0	3,502,384		3,502,384	1,881,388	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	18,077	50,658,804	2802	0	3,886,555	0	4,722,973		4,722,973	836,418	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	19,298	56,770,084	2942	0	3,666,620	0	3,386,902		3,386,902	(279,718)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/26/2019	04/28/2020	3,021	8,881,377	2940	0	279,775	0	201,403		201,403	(78,372)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	1,557	4,459,809	2864	0	281,412	0	336,217		336,217	54,805	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/14/2019	05/14/2020	893	2,531,128	2834	0	93,399	0	129,443		129,443	36,044	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	21,194	58,660,329	2768	4,235,197	0	0	4,699,744		4,699,744	3,372,984	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	1,713	4,890,409	2855	0	299,295	0	351,440		351,440	52,145	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	2,085	5,770,821	2768	416,646	0	0	462,346		462,346	331,824	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	41,692	123,010,578	2950	0	7,343,629	0	7,018,272		7,018,272	(325,357)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBM0AC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/14/2019	02/14/2020	415	1,139,478	2746	0	24,966	0	40,052		40,052	15,086	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	1,496	3,889,525	2600	185,534	0	0	375,776		375,776	280,501	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 OTC Call Option 9SBCM0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/14/2019	06/12/2020	364	1,050,861	2887	0	25,200	0	27,946		27,946	2,746	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/07/2018	08/07/2019	17,964	51,349,196	2858	2,425,140	0	0	2,020,180		2,020,180	1,517,103	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/21/2018	09/20/2019	47,241	138,400,540	2930	8,373,467	0	0	4,068,380		4,068,380	2,943,391	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	3	8,851	2950	0	528	0	505		505	(23)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/07/2019	03/06/2020	3,718	10,220,522	2749	0	216,664	0	290,621		290,621	73,957	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	29,868	79,768,766	2671	0	5,583,823	0	9,858,220		9,858,220	4,274,397	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	06/21/2019	06/19/2020	34	100,316	2950	0	5,989	0	5,723		5,723	(266)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	16,015	39,809,126	2486	3,203,000	0	0	7,776,999		7,776,999	4,554,123	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AH	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/21/2018	08/21/2019	664	1,901,005	2863	36,670	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	1,746	5,001,173	2864	0	315,572	0	377,029		377,029	61,457	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	6,119	16,979,491	2775	0	1,061,218	0	1,563,866		1,563,866	502,648	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	10,982	30,188,749	2749	0	2,525,860	0	3,069,595		3,069,595	543,735	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	53,943	151,139,116	2802	9,204,294	0	0	8,013,680		8,013,680	6,150,109	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	6,214	17,790,433	2863	1,058,555	0	0	730,020		730,020	545,646	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	57,549	152,500,822	2650	11,803,300	0	0	19,096,550		19,096,550	12,643,038	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	5,658	15,660,099	2768	1,130,638	0	0	1,254,655		1,254,655	900,460	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	26,585	73,770,185	2775	0	4,610,637	0	6,794,473		6,794,473	2,183,836	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	18,067	43,661,074	2417	2,318,357	0	0	7,931,665		7,931,665	4,919,655	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/28/2019	03/27/2020	3,147	8,860,190	2815	0	311,868	0	443,787		443,787	131,919	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	1,639	4,761,344	2905	0	291,294	0	295,891		295,891	4,597	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	30,972	88,421,343	2855	0	5,411,428	0	6,354,236		6,354,236	942,808	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	19,850	56,829,756	2863	3,381,448	0	0	2,331,976		2,331,976	1,743,012	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 OTC Call Option 9SBCS0HU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	1,550	4,439,758	2864	0	280,147	0	334,705		334,705	54,558	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	31,470	92,850,976	2950	0	5,543,126	0	5,297,539		5,297,539	(245,587)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	10/12/2018	10/14/2019	26,985	74,671,003	2767	3,642,975	0	0	5,927,036		5,927,036	4,271,675	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2018	12/13/2019	29,351	76,311,132	2600	4,402,650	0	0	11,179,860		11,179,860	7,096,545	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	29,103	80,550,701	2768	5,815,652	0	0	6,453,556		6,453,556	4,631,686	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	2,889	8,271,091	2863	492,141	0	0	339,399		339,399	253,681	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOCY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	2,216	6,208,855	2802	378,116	0	0	329,205		329,205	252,649	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	2,137	6,121,137	2864	0	386,241	0	461,461		461,461	75,220	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	6,726	19,539,232	2905	0	1,195,816	0	1,214,253		1,214,253	18,437	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	37,115	106,310,721	2864	0	6,708,165	0	8,014,566		8,014,566	1,306,401	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	964	2,649,969	2749	0	95,137	0	178,407		178,407	83,270	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	16,685	48,619,756	2914	2,169,050	0	0	1,671,548		1,671,548	1,219,616	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	2,743	7,570,186	2760	356,590	0	0	500,677		500,677	390,473	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	10/07/2019	8,629	24,899,584	2886	1,164,915	0	0	1,075,972		1,075,972	787,722	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	05/14/2019	05/14/2020	303	858,826	2834	0	17,114	0	25,536		25,536	8,422	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	22	60,891	2768	4,396	0	0	4,878		4,878	3,501	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	4	11,100	2775	0	694	0	1,022		1,022	329	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	17,774	49,799,726	2802	3,032,778	0	0	2,640,475		2,640,475	2,026,436	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AM	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	06/21/2019	06/19/2020	515	1,519,487	2950	0	32,528	0	30,413		30,413	(2,115)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	30,017	87,939,904	2930	5,320,513	0	0	2,585,055		2,585,055	1,870,236	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2018	11/14/2019	27,473	74,220,507	2702	3,571,490	0	0	7,839,248		7,839,248	5,367,782	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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S&P 500 OTC Call Option 9SMLS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	940	2,739,141	2914	122,200	0	0	94,172		94,172	68,711	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBA0AP	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank....	7LTWFZYICNSX8D621K86	11/14/2018	11/14/2019	1,236	3,339,153	2702	144,288	0	0	161,769		161,769	132,229	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	37,409	99,131,231	2650	7,672,586	0	0	12,413,471		12,413,471	8,218,447	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	51,863	145,311,309	2802	8,849,384	0	0	7,704,679		7,704,679	5,912,966	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	22,030	64,540,630	2930	3,904,818	0	0	1,897,217		1,897,217	1,372,599	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2019	02/07/2020	10,462	28,310,695	2706	0	1,883,160	0	3,198,768		3,198,768	1,315,608	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	21,209	60,549,150	2855	0	3,705,636	0	4,351,252		4,351,252	645,616	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	05/28/2019	05/28/2020	2,569	7,199,340	2802	0	261,344	0	458,757		458,757	197,413	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBM0AI	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank....	7LTWFZYICNSX8D621K86	08/28/2018	08/28/2019	456	1,321,269	2898	28,644	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	12/07/2018	12/06/2019	1,443	3,799,534	2633	180,635	0	0	306,892		306,892	237,070	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	11,729	31,009,717	2644	0	2,697,670	0	4,156,113		4,156,113	1,458,443	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBM0AB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/21/2018	09/20/2019	614	1,798,817	2930	43,740	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/28/2018	08/28/2019	15,979	46,299,472	2898	2,077,270	0	0	1,525,340		1,525,340	1,121,642	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	894	2,308,853	2583	0	96,507	0	272,906		272,906	176,399	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	9,346	26,298,616	2814	1,214,980	0	0	1,786,977		1,786,977	1,281,951	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBM0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/27/2018	07/26/2019	536	1,510,888	2819	35,183	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	26,117	69,750,933	2671	0	4,882,573	0	8,620,167		8,620,167	3,737,593	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	17,016	45,091,209	2650	2,029,158	0	0	3,156,424		3,156,424	2,494,081	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	14,791	43,640,254	2950	0	1,461,942	0	1,316,383		1,316,383	(145,559)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/26/2019	04/28/2020	18,161	53,391,161	2940	0	3,632,200	0	2,912,341		2,912,341	(719,859)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/07/2019	01/07/2020	2,518	6,420,119	2550	0	127,758	0	316,370		316,370	188,612	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/18/2019	01/21/2020	315	841,274	2671	0	17,808	0	40,006		40,006	22,198	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9SBCS0FS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	53,827	130,079,405	2417	10,861,414	0	0	29,471,430		29,471,430	16,444,136	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	22,800	67,270,488	2950	0	4,015,992	0	3,838,065		3,838,065	(177,927)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	468	1,359,531	2905	28,288	0	0	0		0	0	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	14,383	39,808,980	2768	2,874,155	0	0	3,189,413		3,189,413	2,289,026	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/28/2019	03/27/2020	19,244	54,180,327	2815	0	4,426,120	0	4,528,795		4,528,795	102,675	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	1,731	4,849,068	2801	148,381	0	0	0		0	(2,948)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0AW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/12/2018	10/14/2019	1,380	3,818,639	2767	161,529	0	0	67,834		67,834	55,131	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	19,254	55,150,387	2864	0	3,479,968	0	4,157,684		4,157,684	677,716	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	15,138	44,349,344	2930	1,357,122	0	0	92		92	(14,594)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	2,036	5,729,080	2814	216,569	0	0	53,665		53,665	39,962	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/26/2018	10/28/2019	3,912	10,400,795	2659	480,511	0	0	631,086		631,086	501,623	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	3,298	9,240,435	2802	562,738	0	0	489,945		489,945	376,009	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	27,314	78,198,889	2863	4,652,940	0	0	3,208,845		3,208,845	2,398,418	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	3,022	8,778,850	2905	407,970	0	0	299,390		299,390	219,334	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	10/05/2018	10/07/2019	3,975	11,470,141	2886	536,625	0	0	495,653		495,653	362,869	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	3,034	8,841,015	2914	278,218	0	0	32		32	(2,955)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/19/2018	10/21/2019	17,379	48,101,249	2768	1,967,303	0	0	914,680		914,680	747,774	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	27,169	77,158,873	2840	3,396,125	0	0	3,583,701		3,583,701	2,701,025	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	21,493	59,640,496	2775	0	3,727,531	0	5,493,083		5,493,083	1,765,552	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	3,311	9,700,137	2930	586,875	0	0	285,142		285,142	206,294	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	55,530	147,150,613	2650	11,389,203	0	0	18,426,583		18,426,583	12,199,481	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9SRBS0CM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/07/2019	01/07/2020	11,754	29,969,056	2550	0	2,115,720	0	5,061,546		5,061,546	2,945,826	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/14/2019	01/14/2020	23,445	60,549,291	2583	0	4,689,000	0	9,455,549		9,455,549	4,766,549	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	42,519	123,518,971	2905	0	7,559,453	0	7,676,008		7,676,008	116,555	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	1,256	3,608,915	2873	0	251,200	0	268,618		268,618	17,418	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	426	1,029,480	2417	17,922	0	0	57,901		57,901	32,914	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	368	1,050,596	2855	0	21,000	0	24,639		24,639	3,639	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	6,508	17,380,981	2671	0	1,216,671	0	2,148,028		2,148,028	931,358	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/07/2018	12/06/2019	15,093	39,741,076	2633	2,263,950	0	0	5,287,334		5,287,334	3,436,787	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	57,374	153,229,316	2671	0	10,726,069	0	18,936,840		18,936,840	8,210,771	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	1,825	5,268,739	2887	0	365,000	0	377,140		377,140	12,140	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	27,169	72,560,520	2671	0	5,079,245	0	8,967,389		8,967,389	3,888,144	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	9,883	28,710,411	2905	0	1,757,099	0	1,784,190		1,784,190	27,091	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	22,993	60,929,840	2650	4,715,864	0	0	7,629,793		7,629,793	5,051,371	0	0	0	0		0001
0019999999. Total-Purchased Options-Hedging Effective-Call Options and Warrants											297,925,387	321,048,652	0	799,970,630	XX	799,970,630	340,446,511	0	0	0	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective											297,925,387	321,048,652	0	799,970,630	XX	799,970,630	340,446,511	0	0	0	0	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants											297,925,387	321,048,652	0	799,970,630	XX	799,970,630	340,446,511	0	0	0	0	XXX	XXX
0429999999. Total-Purchased Options											297,925,387	321,048,652	0	799,970,630	XX	799,970,630	340,446,511	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Call Options and Warrants																							
MSCI Emerging Markets 9MBCS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	2,664	3,114,935	1169	0	(142,444)	0	(58,989)		(58,989)	83,455	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	2,780	3,111,876	1119	0	(372,492)	0	(83,885)		(83,885)	288,607	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	3,353	3,661,375	1092	0	(358,905)	0	(194,399)		(194,399)	164,506	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/21/2019	06/19/2020	2,896	3,319,135	1146	0	(165,159)	0	(113,874)		(113,874)	51,285	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	2,627	3,138,109	1195	0	(500)	0	(50,812)		(50,812)	(50,312)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	1,833	2,962,440	1616	0	0	0	(135,400)		(135,400)	(135,400)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9RCSS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/26/2019	04/28/2020	3,901	6,376,731	1635	0	(407,772)	0	(258,854)		(258,854)	148,918	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/14/2019	02/14/2020	7,288	11,610,950	1593	0	(527,433)	0	(532,240)		(532,240)	(4,807)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/27/2018	07/26/2019	3,301	5,658,145	1714	229,618	0	0	(868)		(868)	7,782	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	1,409	2,286,990	1623	0	(130,896)	0	(83,461)		(83,461)	47,435	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	8,512	13,343,156	1568	0	(810,172)	0	(936,104)		(936,104)	(125,932)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	10/26/2018	10/28/2019	2,204	3,372,054	1530	160,886	0	0	(187,897)		(187,897)	(116,798)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	8,317	13,570,932	1632	0	(605,006)	0	(540,821)		(540,821)	64,185	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/07/2019	01/07/2020	2,434	3,527,742	1449	0	(181,479)	0	(392,058)		(392,058)	(210,579)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	2,453	3,918,618	1597	0	(269,879)	0	(218,943)		(218,943)	50,936	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	01/28/2019	01/28/2020	2,762	4,183,878	1515	0	(264,490)	0	(324,474)		(324,474)	(59,984)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	2,529	4,477,266	1770	171,921	0	0	(4,147)		(4,147)	1,223	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	8,392	13,333,965	1589	0	(1,290,438)	0	(776,577)		(776,577)	513,861	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	2,481	3,897,304	1571	0	(301,838)	0	(221,920)		(221,920)	79,918	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	6,605	11,519,318	1744	474,900	0	0	(4,107)		(4,107)	10,245	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/28/2019	02/28/2020	2,666	4,324,332	1622	0	(273,905)	0	(162,794)		(162,794)	111,111	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	2,049	3,143,105	1534	210,883	0	0	(182,405)		(182,405)	(112,775)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/28/2018	11/27/2019	3,914	6,171,987	1577	402,085	0	0	(250,928)		(250,928)	(156,293)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/07/2018	12/06/2019	2,672	3,991,941	1494	194,468	0	0	(322,611)		(322,611)	(194,643)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/14/2019	01/14/2020	6,121	9,039,493	1477	0	(456,871)	0	(867,208)		(867,208)	(410,337)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/14/2019	03/13/2020	6,543	10,447,535	1597	0	(800,981)	0	(499,797)		(499,797)	301,184	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	3,177	4,370,027	1376	248,410	0	0	(696,513)		(696,513)	(372,352)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	12/21/2018	12/20/2019	2,539	3,378,368	1331	194,849	0	0	(653,234)		(653,234)	(333,798)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9RBCS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	1,403	2,135,268	1522	0	(134,870)	0	(156,158)		(156,158)	(21,288)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/07/2018	08/07/2019	3,287	5,732,035	1744	188,715	0	0	(1,224)		(1,224)	5,531	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BT	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/14/2018	11/14/2019	7,035	10,886,240	1547	518,550	0	0	(551,388)		(551,388)	(342,533)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	3,052	4,981,322	1632	0	(367,980)	0	(211,269)		(211,269)	156,711	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/13/2018	07/12/2019	6,953	12,093,909	1739	482,955	0	0	(10)		(10)	11,674	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	1,952	3,150,782	1614	0	(185,147)	0	(134,235)		(134,235)	50,912	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	2,746	4,804,814	1750	187,469	0	0	(40)		(40)	4,351	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	11/07/2018	11/07/2019	3,097	5,062,635	1635	184,160	0	0	(96,256)		(96,256)	(57,045)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	4,181	6,735,173	1611	0	(523,001)	0	(372,570)		(372,570)	150,431	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/06/2018	07/05/2019	2,178	3,817,293	1753	143,269	0	0	0		0	2,873	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/14/2018	12/13/2019	8,187	11,911,839	1455	610,668	0	0	(1,242,638)		(1,242,638)	(723,931)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	4,681	7,247,311	1548	0	(349,811)	0	(555,154)		(555,154)	(205,343)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/28/2019	03/27/2020	4,957	7,822,543	1578	0	(621,013)	0	(442,027)		(442,027)	178,986	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/28/2018	08/28/2019	3,333	5,947,472	1784	176,716	0	0	(1,850)		(1,850)	3,521	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/07/2019	06/05/2020	2,489	3,890,307	1563	0	(380,170)	0	(277,063)		(277,063)	103,107	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/05/2018	10/07/2019	3,057	5,164,985	1690	206,409	0	0	(29,379)		(29,379)	(11,321)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/28/2018	09/27/2019	3,843	6,718,140	1748	266,935	0	0	(10,847)		(10,847)	(279)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/07/2019	02/07/2020	1,528	2,371,227	1552	0	(111,850)	0	(145,865)		(145,865)	(34,015)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/12/2018	10/14/2019	6,905	10,998,077	1593	498,265	0	0	(299,116)		(299,116)	(181,921)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	3,140	5,124,292	1632	0	(382,044)	0	(199,606)		(199,606)	182,438	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	3,039	4,853,891	1597	0	(283,691)	0	(288,436)		(288,436)	(4,745)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9RBCS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	2,536	4,038,098	1592	306,501	0	0	(115,546)		(115,546)	(70,702)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0BP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/07/2018	09/06/2019	2,487	4,400,000	1769	131,090	0	0	(2,712)		(2,712)	2,197	0	0	0	0		0001
Russell 2000 OTC Call Option 9RDBS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	08/21/2018	08/21/2019	2,200	3,899,896	1773	150,448	0	0	(1,078)		(1,078)	2,680	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	6,389	11,348,781	1776	437,602	0	0	(7,737)		(7,737)	4,596	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	21,493	62,169,147	2893	0	(2,299,106)	0	(3,671,538)		(3,671,538)	(1,372,432)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	06/21/2019	06/19/2020	6,494	20,501,493	3157	0	(461,723)	0	(437,450)		(437,450)	24,274	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	38,456	118,449,095	3080	0	(1,432,101)	0	(2,544,828)		(2,544,828)	(1,112,726)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	1,550	4,694,594	3029	0	(139,857)	0	(179,862)		(179,862)	(40,006)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	51,863	149,729,000	2887	6,219,411	0	0	(3,901,287)		(3,901,287)	(2,834,051)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	40,634	119,742,303	2947	0	(5,353,936)	0	(6,605,390)		(6,605,390)	(1,251,454)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	37,409	110,779,272	2961	2,240,051	0	0	(3,531,788)		(3,531,788)	(2,482,672)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	17,774	53,091,471	2987	1,269,952	0	0	(275,085)		(275,085)	(92,662)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	6,508	18,682,841	2871	0	(550,967)	0	(1,143,796)		(1,143,796)	(592,829)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	16,561	48,182,905	2909	1,784,117	0	0	(967,222)		(967,222)	(673,092)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/14/2019	03/13/2020	27,620	79,928,413	2894	0	(5,524,276)	0	(4,872,858)		(4,872,858)	651,418	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	02/14/2019	02/14/2020	27,472	77,731,200	2829	0	(1,976,610)	0	(5,844,733)		(5,844,733)	(3,868,123)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	2,085	6,100,919	2926	230,830	0	0	(215,343)		(215,343)	(155,208)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	55,235	139,355,143	2523	7,998,085	0	0	(24,900,699)		(24,900,699)	(15,010,065)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	24,481	71,332,003	2914	0	(4,971,846)	0	(4,439,489)		(4,439,489)	532,357	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/07/2018	11/07/2019	9,346	27,090,222	2899	749,269	0	0	(1,205,317)		(1,205,317)	(867,220)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	29,868	83,374,431	2791	0	(3,589,536)	0	(6,978,352)		(6,978,352)	(3,388,816)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	5,658	16,833,059	2975	499,545	0	0	(415,828)		(415,828)	(292,051)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9SBCS0DX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	53,943	157,834,521	2926	5,365,171	0	0	(2,536,147)		(2,536,147)	(1,679,361)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	29,103	83,949,932	2885	3,838,104	0	0	(3,830,163)		(3,830,163)	(2,784,335)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	9,095	25,858,631	2843	728,055	0	0	(917,306)		(917,306)	(694,912)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ET	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/05/2018	10/07/2019	8,629	25,651,515	2973	709,218	0	0	(592,429)		(592,429)	(417,154)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	21,194	61,270,794	2891	2,724,701	0	0	(2,693,894)		(2,693,894)	(1,956,941)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	6,119	18,251,264	2983	0	(410,891)	0	(701,455)		(701,455)	(290,564)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	3,311	10,237,513	3092	284,216	0	0	(48,731)		(48,731)	(17,854)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	19,850	58,943,781	2969	2,130,104	0	0	(894,149)		(894,149)	(589,977)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/12/2019	04/14/2020	28,850	86,420,175	2996	0	(4,268,646)	0	(3,562,174)		(3,562,174)	706,472	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/21/2019	02/21/2020	26,585	76,477,601	2877	0	(3,054,085)	0	(4,826,426)		(4,826,426)	(1,772,341)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0IX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/06/2018	07/05/2019	2,743	7,922,195	2888	154,458	0	0	(164,488)		(164,488)	(114,505)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/05/2019	04/07/2020	12,044	35,906,295	2981	0	(1,778,176)	0	(1,560,212)		(1,560,212)	217,964	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	27,631	84,624,911	3063	2,760,613	0	0	(601,942)		(601,942)	(300,457)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	53,827	145,298,451	2699	3,967,252	0	0	(16,013,122)		(16,013,122)	(10,728,719)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	41,692	126,528,549	3035	0	(5,295,301)	0	(5,039,137)		(5,039,137)	256,164	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/14/2019	05/14/2020	4,470	13,091,736	2929	0	(871,695)	0	(767,924)		(767,924)	103,771	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	45,077	136,672,562	3032	0	(4,740,558)	0	(4,776,364)		(4,776,364)	(35,806)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	27,314	87,340,339	3198	680,392	0	0	(41,908)		(41,908)	72,064	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/28/2019	05/28/2020	18,077	52,072,245	2881	0	(3,052,121)	0	(3,739,954)		(3,739,954)	(687,833)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/28/2018	12/27/2019	16,015	40,967,651	2558	2,562,080	0	0	(6,738,681)		(6,738,681)	(4,139,406)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/20/2018	07/19/2019	3,298	9,763,432	2960	273,041	0	0	(89,009)		(89,009)	(47,870)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2018	12/20/2019	64,102	159,588,339	2490	10,301,393	0	0	(30,825,228)		(30,825,228)	(18,156,270)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 OTC Call Option 9SCSSOFL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	04/18/2019	04/21/2020	9,883	30,042,541	3040	0	(1,002,079)	0	(1,007,737)		(1,007,737)	(5,658)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	03/21/2019	03/20/2020	235	718,261	3056	0	(16,370)	0	(19,902)		(19,902)	(3,532)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	05/14/2019	05/14/2020	2,078	6,144,937	2957	0	(374,310)	0	(320,788)		(320,788)	53,522	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	08/07/2018	08/07/2019	17,964	53,018,051	2951	1,434,066	0	0	(829,560)		(829,560)	(549,628)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DD	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	03/28/2019	03/27/2020	19,244	55,702,720	2895	0	(3,526,655)	0	(3,467,454)		(3,467,454)	59,201	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	01/14/2019	01/14/2020	23,445	62,353,619	2660	0	(3,671,721)	0	(7,912,238)		(7,912,238)	(4,240,517)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	11/14/2018	11/14/2019	27,473	76,469,447	2783	2,254,160	0	0	(5,981,931)		(5,981,931)	(4,247,728)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80...	02/21/2019	02/21/2020	39,930	114,002,945	2855	0	(5,052,343)	0	(7,849,946)		(7,849,946)	(2,797,603)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80...	12/21/2018	12/20/2019	22,991	57,727,412	2511	3,469,112	0	0	(10,614,175)		(10,614,175)	(6,348,630)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80...	04/18/2019	04/21/2020	6,726	21,004,693	3123	0	(435,710)	0	(438,339)		(438,339)	(2,629)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80...	02/21/2019	02/21/2020	26,567	77,096,637	2902	0	(2,720,195)	0	(4,371,188)		(4,371,188)	(1,650,993)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80...	03/21/2019	03/20/2020	3,282	9,907,538	3019	0	(280,152)	0	(339,805)		(339,805)	(59,653)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	04/05/2019	04/07/2020	3,953	11,936,993	3020	0	(505,865)	0	(428,207)		(428,207)	77,658	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	09/21/2018	09/20/2019	47,241	142,580,424	3018	5,826,705	0	0	(1,787,850)		(1,787,850)	(1,136,266)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80...	04/18/2019	04/21/2020	3,466	10,648,800	3072	0	(296,031)	0	(299,308)		(299,308)	(3,277)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America..	EYKN6V0ZCB8VD9IULB80...	11/21/2018	11/21/2019	55,530	153,537,118	2765	7,784,195	0	0	(13,049,138)		(13,049,138)	(9,185,453)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	08/21/2018	08/21/2019	49,194	147,037,422	2989	4,788,544	0	0	(1,727,873)		(1,727,873)	(1,067,428)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	02/21/2019	02/21/2020	4	12,237	3059	0	(169)	0	(301)		(301)	(132)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	05/21/2019	05/21/2020	37,115	110,286,851	2971	0	(4,395,901)	0	(5,486,299)		(5,486,299)	(1,090,398)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	06/14/2019	06/12/2020	27,361	81,265,727	2970	0	(4,156,957)	0	(4,233,190)		(4,233,190)	(76,233)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868...	04/11/2019	03/20/2020	500	1,584,460	3169	0	(500)	0	(20,969)		(20,969)	(20,469)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SDBS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	10/05/2018	10/07/2019	3,975	11,980,571	3014	237,258	0	0	(188,583)		(188,583)	(125,750)	0	0	0	0		0001
S&P 500 OTC Call Option 9SDBS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	06/21/2019	06/19/2020	34	109,796	3229	0	(1,609)	0	(1,531)		(1,531)	78	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	2,889	8,738,416	3025	231,611	0	0	(61,105)		(61,105)	(30,054)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	42,519	137,105,917	3225	0	(1,457,551)	0	(1,448,208)		(1,448,208)	9,343	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	5,955	18,275,895	3069	0	(389,338)	0	(470,156)		(470,156)	(80,818)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/26/2019	04/28/2020	18,161	54,870,011	3021	0	(2,740,495)	0	(2,061,229)		(2,061,229)	679,266	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	15,940	47,211,730	2962	0	(2,375,060)	0	(2,513,547)		(2,513,547)	(138,487)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	1,557	4,794,299	3079	0	(107,028)	0	(142,321)		(142,321)	(35,293)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ER	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	22,030	67,244,813	3052	2,317,115	0	0	(549,619)		(549,619)	(295,791)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOET	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	1,978	5,050,625	2553	257,635	0	0	(837,802)		(837,802)	(514,846)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/07/2018	11/07/2019	5,562	16,320,688	2934	341,173	0	0	(585,382)		(585,382)	(417,873)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	07/20/2018	07/19/2019	6,913	20,819,813	3012	424,182	0	0	(57,735)		(57,735)	1,537	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/21/2018	11/21/2019	22,993	64,957,294	2825	2,552,913	0	0	(4,317,755)		(4,317,755)	(3,077,448)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/21/2018	12/20/2019	26,516	68,314,762	2576	3,199,357	0	0	(10,690,823)		(10,690,823)	(6,664,131)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	22,155	67,311,986	3038	0	(1,913,306)	0	(2,462,585)		(2,462,585)	(549,279)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/28/2018	11/27/2019	13,638	38,527,350	2825	2,500,664	0	0	(2,591,418)		(2,591,418)	(1,840,621)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/14/2018	09/13/2019	20,658	61,805,431	2992	1,705,628	0	0	(956,314)		(956,314)	(636,710)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	11,729	31,902,763	2720	0	(2,184,409)	0	(3,421,517)		(3,421,517)	(1,237,108)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/18/2019	04/21/2020	30,540	92,064,357	3015	0	(3,477,886)	0	(3,514,831)		(3,514,831)	(36,945)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	26,819	80,268,462	2993	0	(2,880,629)	0	(3,632,358)		(3,632,358)	(751,729)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	3	9,294	3098	0	(287)	0	(272)		(272)	15	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/07/2019	06/05/2020	1,256	3,780,698	3010	0	(156,648)	0	(163,445)		(163,445)	(6,797)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9SBCS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	57,374	171,233,850	2985	0	(2,696,578)	0	(5,946,323)		(5,946,323)	(3,249,745)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	04/11/2019	03/20/2020	1,150	3,529,350	3069	0	(500)	0	(90,794)		(90,794)	(90,294)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	2,725	8,490,255	3116	0	(239,991)	0	(226,590)		(226,590)	13,401	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	12,960	37,552,766	2898	1,617,667	0	0	(1,587,239)		(1,587,239)	(1,151,933)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/28/2018	08/28/2019	15,979	47,702,268	2985	1,243,805	0	0	(652,962)		(652,962)	(421,461)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2018	08/21/2019	45,924	135,449,164	2949	5,430,054	0	0	(2,591,964)		(2,591,964)	(1,788,738)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	30,972	91,684,244	2960	0	(3,528,021)	0	(4,227,839)		(4,227,839)	(699,818)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/14/2018	12/13/2019	29,351	78,669,192	2680	3,105,336	0	0	(9,146,156)		(9,146,156)	(6,086,846)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	27,169	75,187,219	2767	0	(3,591,742)	0	(6,850,481)		(6,850,481)	(3,258,739)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2018	08/14/2019	27,169	79,573,926	2929	1,949,376	0	0	(1,764,484)		(1,764,484)	(1,247,643)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/18/2019	04/21/2020	55,459	165,959,394	2992	0	(6,960,105)	0	(7,054,488)		(7,054,488)	(94,384)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	14,383	41,329,694	2874	1,978,382	0	0	(2,006,924)		(2,006,924)	(1,460,012)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	32,280	99,279,077	3076	0	(3,438,143)	0	(3,255,054)		(3,255,054)	183,089	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2019	01/14/2020	1,034	2,789,256	2698	0	(141,906)	0	(316,375)		(316,375)	(174,469)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/07/2019	01/07/2020	11,754	31,029,972	2640	0	(1,540,362)	0	(4,139,769)		(4,139,769)	(2,599,407)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	2,411	6,808,037	2824	0	(251,757)	0	(504,942)		(504,942)	(253,185)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/28/2019	02/28/2020	11,966	34,305,445	2867	0	(1,810,097)	0	(2,279,202)		(2,279,202)	(469,105)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/21/2018	09/20/2019	5,738	18,067,872	3149	353,862	0	0	(37,586)		(37,586)	1,621	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	01/18/2019	01/21/2020	20,189	56,221,318	2785	0	(2,491,121)	0	(4,819,942)		(4,819,942)	(2,328,821)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	13,585	40,363,073	2971	0	(2,007,863)	0	(1,957,231)		(1,957,231)	50,632	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	19,675	60,052,035	3052	1,346,360	0	0	(265,334)		(265,334)	(82,803)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9SDBS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Deutsche Bank	7LTWFZYICNSX8D621K86	10/12/2018	10/14/2019	26,985	76,993,332	2853	2,246,646	0	0	(4,087,866)		(4,087,866)	(2,985,950)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/07/2019	05/07/2020	1,966	5,931,422	3017	0	(242,939)	0	(232,629)		(232,629)	10,310	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	5,706	16,254,511	2849	576,078	0	0	(970,712)		(970,712)	(693,654)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	38,709	106,409,493	2749	0	(5,489,323)	0	(10,319,248)		(10,319,248)	(4,829,925)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	940	2,892,803	3077	35,100	0	0	(18,932)		(18,932)	(9,018)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	19,563	60,195,938	3077	0	(2,069,179)	0	(1,959,424)		(1,959,424)	109,755	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODR	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/07/2018	09/06/2019	15,050	44,593,150	2963	1,206,258	0	0	(872,163)		(872,163)	(603,754)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/21/2018	11/21/2019	1,762	4,932,525	2799	216,180	0	0	(365,790)		(365,790)	(259,571)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/07/2018	12/06/2019	15,093	41,096,277	2723	1,500,848	0	0	(4,136,640)		(4,136,640)	(2,829,370)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	49	152,480	3112	0	(2,793)	0	(3,786)		(3,786)	(993)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/20/2018	07/19/2019	38,967	121,941,771	3129	1,070,034	0	0	(10,580)		(10,580)	162,789	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	401	1,206,040	3008	0	(40,200)	0	(51,060)		(51,060)	(10,860)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2019	02/07/2020	10,462	29,148,701	2786	0	(1,403,268)	0	(2,540,736)		(2,540,736)	(1,137,468)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/27/2018	07/26/2019	18,039	52,424,942	2906	1,309,090	0	0	(1,204,328)		(1,204,328)	(858,540)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ID	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	2,137	6,405,166	2997	0	(224,641)	0	(284,255)		(284,255)	(59,614)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/07/2019	03/06/2020	10,982	31,184,926	2840	0	(1,942,277)	0	(2,325,756)		(2,325,756)	(383,479)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	988	2,961,649	2998	0	(93,929)	0	(113,510)		(113,510)	(19,581)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	17,140	47,145,798	2751	2,529,864	0	0	(4,227,038)		(4,227,038)	(2,959,012)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019	57,549	157,090,930	2730	9,134,753	0	0	(15,185,655)		(15,185,655)	(10,514,753)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	57,179	163,053,924	2852	8,553,407	0	0	(8,898,420)		(8,898,420)	(6,473,454)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/26/2018	10/28/2019	15,820	43,339,048	2740	2,104,376	0	0	(3,919,667)		(3,919,667)	(2,767,551)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	31,470	96,156,585	3056	0	(3,667,514)	0	(3,473,549)		(3,473,549)	193,965	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 OTC Call Option 9SBCS0GZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	1,593	4,643,165	2915	0	(152,944)	0	(248,777)		(248,777)	(95,833)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2018	08/21/2019	6,214	19,122,964	3077	362,960	0	0	(56,163)		(56,163)	(5,849)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	02/21/2020	25,493	75,026,919	2943	0	(2,125,606)	0	(3,523,197)		(3,523,197)	(1,397,590)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/18/2019	04/21/2020	21,239	65,445,217	3081	0	(1,736,925)	0	(1,748,735)		(1,748,735)	(11,809)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	01/21/2020	26,117	74,361,367	2847	0	(2,462,311)	0	(5,023,756)		(5,023,756)	(2,561,445)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/14/2018	09/13/2019	3,022	9,178,298	3037	176,727	0	0	(82,502)		(82,502)	(46,483)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0LJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/21/2019	03/20/2020	42,919	126,057,395	2937	0	(5,415,949)	0	(6,465,268)		(6,465,268)	(1,049,319)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	05/21/2019	05/21/2020	39,909	126,888,271	3179	0	(1,514,507)	0	(2,111,329)		(2,111,329)	(596,822)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0CX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	03/21/2019	03/20/2020	21,209	64,224,458	3028	0	(1,725,776)	0	(2,092,452)		(2,092,452)	(366,676)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0IT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/21/2019	06/19/2020	22,800	71,111,604	3119	0	(1,977,672)	0	(1,865,293)		(1,865,293)	112,379	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOEZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/21/2019	03/20/2020	48,713	154,367,600	3169	0	(1,696,674)	0	(2,042,889)		(2,042,889)	(346,215)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	10/19/2018	10/21/2019	22	67,742	3079	1,108	0	0	(604)		(604)	(328)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0KP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	02/07/2019	02/07/2020	2,849	8,054,151	2827	0	(322,393)	0	(605,084)		(605,084)	(282,691)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	24,608	72,611,564	2951	2,438,161	0	0	(2,159,460)		(2,159,460)	(1,540,337)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/21/2019	06/19/2020	43,925	143,206,921	3260	0	(1,749,533)	0	(1,642,904)		(1,642,904)	106,629	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	4,923	15,088,355	3065	0	(366,616)	0	(482,416)		(482,416)	(115,800)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/28/2018	09/27/2019	16,685	50,078,359	3001	1,281,742	0	0	(814,577)		(814,577)	(549,789)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOFT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	06/14/2019	06/12/2020	1,825	5,503,726	3016	0	(234,859)	0	(235,471)		(235,471)	(612)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/28/2019	06/26/2020	19,298	58,371,047	3025	0	(2,724,299)	0	(2,471,549)		(2,471,549)	252,750	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0DT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/13/2018	07/12/2019	28,754	83,053,916	2888	1,960,448	0	0	(1,939,150)		(1,939,150)	(1,384,539)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	20,040	62,591,333	3123	1,438,471	0	0	(185,531)		(185,531)	(27,948)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	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 9SBCS0IH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	19,254	57,516,319	2987	0	(2,123,331)	0	(2,670,490)		(2,670,490)	(547,159)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSODV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	09/21/2018	09/20/2019	18,596	56,506,735	3039	2,086,657	0	0	(553,508)		(553,508)	(323,097)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0HF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/21/2019	03/20/2020	53,953	160,806,377	2980	0	(5,599,242)	0	(6,722,497)		(6,722,497)	(1,123,255)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0JL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	09/21/2018	09/20/2019	30,017	98,220,127	3272	816,162	0	0	(45,883)		(45,883)	57,168	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/19/2018	10/21/2019	39,212	121,282,324	3093	1,822,966	0	0	(917,605)		(917,605)	(459,061)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOER	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	12/21/2018	12/20/2019	6,571	17,068,961	2598	730,432	0	0	(2,526,396)		(2,526,396)	(1,595,466)	0	0	0	0		0001
0439999999. Total-Written Options-Hedging Effective-Call Options and Warrants											164,195,458	(180,393,758)	0	(462,000,875)	XX	(462,000,875)	(201,108,574)	0	0	0	0	XXX	XXX
0499999999. Total-Written Options-Hedging Effective											164,195,458	(180,393,758)	0	(462,000,875)	XX	(462,000,875)	(201,108,574)	0	0	0	0	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants											164,195,458	(180,393,758)	0	(462,000,875)	XX	(462,000,875)	(201,108,574)	0	0	0	0	XXX	XXX
0849999999. Total-Written Options											164,195,458	(180,393,758)	0	(462,000,875)	XX	(462,000,875)	(201,108,574)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	2.59675	0	0	36,937	0		0	0	0	0	0	31,780		100
BROOKFIELD ASSET MGMNT Fixed Rate Interest Rate Swap-P SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	01/22/2015	01/15/2025	0	2,700,000	-2.025	0	(137)	(26,882)	51,014		(45,159)	0	0	0	0	0		100
CITIGROUP COMMERCIAL MORT Variable Rate Interest Rate Swap-R SLYBD439	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014GC23 CLASS (CMBS) A 17322VAV8	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	02/05/2015	07/10/2024	0	4,850,000	2.584	0	0	66,137	0		0	0	0	0	0	54,375		98
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	(162)	(46,572)	60,008		(53,121)	0	0	0	0	0		98
CML 6400 Goldsboro 210676 Variable Rate Interest Rate Swap-R SL3Z2I7D	210676	B	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	2.3405	0	0	120,922	0		0	0	0	0	0	107,088		109
CML 6400 Goldsboro 210676 Fixed Rate Interest Rate Swap-P SL3Z2I7D	210676	B	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	11/06/2014	11/10/2024	0	9,250,000	-2.5225	0	(1,075)	(114,073)	398,963		(353,174)	0	0	0	0	0		109
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD46X	COMM MORTGAGE TRUST SERIES 2014UBS6 CLASS (CMBS) A 12592PBH5	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	02/05/2015	11/10/2024	0	9,400,000	2.697	0	0	127,726	0		0	0	0	0	0	108,824		100
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	(218)	(89,269)	81,014		(71,716)	0	0	0	0	0		100
COMM MORTGAGE TRUST Variable Rate Interest Rate Swap-R SLYBD43R	COMM MORTGAGE TRUST SERIES 2014LC15 CLASS (CMBS) A 12591TAG1	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	02/05/2015	03/10/2024	0	5,850,000	2.60063	0	0	78,358	0		0	0	0	0	0	63,375		98
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	(194)	(56,457)	72,120		(63,843)	0	0	0	0	0		98
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOTF5	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	10/08/2015	05/20/2025	0	4,250,000	2.6436	0	0	58,092	0		0	0	0	0	0	51,567		98
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOTF5	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	10/08/2015	05/20/2025	0	4,250,000	-2.046	0	(175)	(43,478)	64,859		(57,415)	0	0	0	0	0		98
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOW96	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc	5493003SMMGZR9SHXL96	10/13/2015	05/20/2025	0	4,250,000	2.6436	0	0	58,092	0		0	0	0	0	0	51,567		98

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOW96	QUALCOMM Inc 747525AF0	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/13/2015	05/20/2025	0	4,250,000	-2.008	0	(147)	(42,670)	54,430		(48,183)	0	0	0	0	0		98
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB93	BHP Billiton Finance 055451AU2	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015	09/30/2023	0	9,250,000	2.601	0	0	125,587	0		0	0	0	0	0	95,347		99
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB93	BHP Billiton Finance 055451AU2	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015	09/30/2023	0	9,250,000	-1.967	0	(398)	(90,974)	147,687		(130,737)	0	0	0	0	0		99
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOSDD	ELECTRICITE DE FRANCE SA 268317AS3	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015	10/13/2025	0	8,750,000	2.59675	0	0	120,232	0		0	0	0	0	0	109,691		99
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOSDD	ELECTRICITE DE FRANCE SA 268317AS3	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015	10/13/2025	0	8,750,000	-2.081	0	(400)	(91,044)	148,581		(131,528)	0	0	0	0	0		99
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	2.68375	0	0	120,781	0		0	0	0	0	0	91,510		98
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	(234)	(86,275)	86,710		(76,758)	0	0	0	0	0		98
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	8,500,000	2.6261	0	0	116,865	0		0	0	0	0	0	78,590		96
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJ0	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/04/2015	12/01/2022	0	8,500,000	-1.88	0	(106)	(79,900)	39,498		(34,965)	0	0	0	0	0		96
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9H9	Tosco Corp 891490AR5	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	01/01/2027	0	10,000,000	2.59175	0	0	135,327	0		0	0	0	0	0	136,956		103
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	(786)	(110,212)	291,872		(258,374)	0	0	0	0	0		103
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS9F	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015	03/14/2026	0	4,500,000	2.59325	0	0	60,331	0		0	0	0	0	0	58,264		99
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOS9F	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015	03/14/2026	0	4,500,000	-2.094	0	(300)	(47,115)	111,511		(98,713)	0	0	0	0	0		99
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9N1	IBM Corp 459200AR2	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	08/01/2027	0	10,500,000	2.73625	0	0	146,206	0		0	0	0	0	0	149,289		107
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9N1	IBM Corp 459200AR2	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/03/2015	08/01/2027	0	10,500,000	-2.263	0	(1,062)	(118,808)	394,323		(349,066)	0	0	0	0	0		107
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYL0ROP	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	CME Group Inc.... 549300035Z3DHK2T4A54	06/30/2016	10/14/2025	0	2,750,000	2.59675	0	0	37,774	0		0	0	0	0	0	34,482		99
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYL0ROP	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	CME Group Inc.... 549300035Z3DHK2T4A54	06/30/2016	10/14/2025	0	2,750,000	-1.338	0	254	(18,398)	(94,449)		83,609	0	0	0	0	0		99
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBNBW5	DIST OF COLUMBIA REVENUE 25483VPW8.	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/18/2015	06/01/2025	0	3,000,000	2.6261	0	0	41,246	0		0	0	0	0	0	36,495		100
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBNBW5	DIST OF COLUMBIA REVENUE 25483VPW8.	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/18/2015	06/01/2025	0	3,000,000	-2.263	0	(238)	(33,945)	88,195		(78,073)	0	0	0	0	0		100
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IJ	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015	03/14/2026	0	6,500,000	2.59325	0	0	88,594	0		0	0	0	0	0	84,159		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBO0IJ	Marsh & Mclennan 571748AZ5	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	09/09/2015	03/14/2026	0	6,500,000	-2.26	0	(652)	(73,450)	242,006		(214,231)	0	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOS8V	COMMUNITY HOSPITALS OF I 20369EAA0	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	10/07/2015	05/01/2025	0	10,500,000	2.579	0	0	143,409	0		0	0	0	0	0	126,830		94

SCHEDULE DB - PART A - SECTION 1

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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	(390)	(106,523)	144,758		(128,144)	0	0	0	0	0		94
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9IC	McDonalds Corp 580135BY6	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	11/03/2015	01/08/2028	0	10,000,000	2.58863	0	0	136,151	0		0	0	0	0	0	145,964		106
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	(1,070)	(112,543)	397,039		(351,471)	0	0	0	0	0		106
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29T	KANSAS ST DEV FIN AUTH REVENUE 485429Y99	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	08/12/2015	04/15/2026	0	5,300,000	2.59675	0	0	72,506	0		0	0	0	0	0	69,061		99
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	(400)	(59,122)	148,659		(131,597)	0	0	0	0	0		99
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	2.61088	0	0	60,623	0		0	0	0	0	0	47,508		97
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	(106)	(43,335)	39,215		(34,714)	0	0	0	0	0		97
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLU8V29N	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	08/12/2015	04/15/2025	0	2,700,000	2.59675	0	0	36,937	0		0	0	0	0	0	32,489		99
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLU8V29N	KANSAS ST DEV FIN AUTH REVENUE 485429Y81	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	08/12/2015	04/15/2025	0	2,700,000	-2.164	0	(162)	(29,214)	60,101		(53,203)	0	0	0	0	0		99
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DQ6	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	11/03/2015	06/30/2028	0	8,000,000	2.601	0	0	108,616	0		0	0	0	0	0	120,000		102
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DQ6	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	11/03/2015	06/30/2028	0	8,000,000	-2.309	0	(772)	(92,360)	286,608		(253,714)	0	0	0	0	0		102
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOTKD	INVESCO FINANCE PLC 46132FAD2	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	10/08/2015	01/15/2026	0	9,000,000	2.59675	0	0	123,123	0		0	0	0	0	0	115,095		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOTKD	INVESCO FINANCE PLC 46132FAD2	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	10/08/2015	01/15/2026	0	9,000,000	-2.118	0	(619)	(93,722)	229,905		(203,519)	0	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBNBVT	DIST OF COLUMBIA REVENUE 25483VPV0	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	08/18/2015	06/01/2024	0	1,750,000	2.6261	0	0	24,060	0		0	0	0	0	0	19,407		97
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBNBVT	DIST OF COLUMBIA REVENUE 25483VPV0	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	08/18/2015	06/01/2024	0	1,750,000	-2.188	0	(106)	(19,145)	39,224		(34,722)	0	0	0	0	0		97
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBO0IP	JOHNSON CONTROLS INTL PL 478375AR9	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	09/09/2015	02/14/2026	0	3,600,000	2.69288	0	0	49,810	0		0	0	0	0	0	46,321		101
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	(343)	(40,392)	127,457		(112,829)	0	0	0	0	0		101
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPDMD	Cummins Engine 231021AJ5	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	11/06/2015	03/01/2028	0	10,500,000	2.6261	0	0	144,362	0		0	0	0	0	0	154,581		104
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPDMD	Cummins Engine 231021AJ5	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	11/06/2015	03/01/2028	0	10,500,000	-2.397	0	(1,428)	(123,046)	530,097		(469,258)	0	0	0	0	0		104
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBOSAF	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	10/07/2015	06/03/2026	0	4,500,000	2.73813	0	0	60,551	0		0	0	0	0	0	59,210		101
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBOSAF	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96...	10/07/2015	06/03/2026	0	4,500,000	-2.119	0	(246)	(47,678)	91,161		(80,698)	0	0	0	0	0		101

SCHEDULE DB - PART A - SECTION 1

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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	2.61088	0	0	123,289	0		0	0	0	0	0	95,016		99
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	(410)	(94,410)	152,110		(134,652)	0	0	0	0	0		99
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0	D	Interest Rate	CME Group Inc.	549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	2.6261	0	0	116,865	0		0	0	0	0	0	107,681		99
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPN45	Horace Mann Educators 440327AK0	D	Interest Rate	CME Group Inc.	549300035Z3DHK2T4A54	11/18/2015	12/01/2025	0	8,500,000	-2.142	0	(512)	(91,035)	190,221		(168,389)	0	0	0	0	0		99
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOTMJ	Celgene Corp 151020AP9	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/08/2015	05/15/2024	0	4,500,000	2.68375	0	0	62,116	0		0	0	0	0	0	49,679		100
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMJ	Celgene Corp 151020AP9	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/08/2015	05/15/2024	0	4,500,000	-1.955	0	(116)	(43,988)	42,908		(37,983)	0	0	0	0	0		100
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	2.579	0	0	102,435	0		0	0	0	0	0	92,513		97
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	(450)	(77,625)	167,210		(148,019)	0	0	0	0	0		97
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	2.59675	0	0	31,465	0		0	0	0	0	0	25,822		95
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	(203)	(25,557)	75,201		(66,570)	0	0	0	0	0		95
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	2.6261	0	0	11,686	0		0	0	0	0	0	8,678		94
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	(59)	(9,042)	21,725		(19,232)	0	0	0	0	0		94
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	2.59738	0	0	118,783	0		0	0	0	0	0	109,326		98
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	(569)	(91,000)	211,076		(186,851)	0	0	0	0	0		98
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	2.601	0	0	135,654	0		0	0	0	0	0	141,421		112
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	(675)	(109,025)	250,559		(221,802)	0	0	0	0	0		112
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	2.61088	0	0	59,932	0		0	0	0	0	0	51,107		98
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	(115)	(42,602)	42,870		(37,950)	0	0	0	0	0		98
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBS3J3	International Paper Co 460146CL5	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	02/17/2016	01/15/2026	0	8,250,000	2.59675	0	0	112,863	0		0	0	0	0	0	105,504		97
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	163	(67,881)	(60,358)		53,431	0	0	0	0	0		97
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY7B	OAKLAND CA REDEV SUCCESSOR AGY 67232TAW5	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/10/2015	09/01/2025	0	550,000	2.6261	0	0	7,562	0		0	0	0	0	0	6,831		96
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	(62)	(6,284)	22,866		(20,242)	0	0	0	0	0		96

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JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCBJ	Raytheon Co 755111AP6	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	11/01/2028	0	8,000,000	2.73625	0	0	111,395	0		0	0	0	0	0	122,220		105
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCBJ	Raytheon Co 755111AP6	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	11/01/2028	0	8,000,000	-2.315	0	(763)	(92,600)	283,298		(250,784)	0	0	0	0	0		105
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCAM	United Technologies Corp 913017AT6	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	08/01/2028	0	10,000,000	2.73625	0	0	139,244	0		0	0	0	0	0	150,716		105
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPCAM	United Technologies Corp 913017AT6	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	08/01/2028	0	10,000,000	-2.305	0	(1,108)	(115,250)	411,249		(364,050)	0	0	0	0	0		105
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPBWQ	HUDSONS BAY SIMON JV TRUST SERIES 2015HB7 CLASS (CMBS) A7 44422PAU6	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	08/05/2022	0	14,000,000	2.73263	0	0	199,883	0		0	0	0	0	0	123,192		100
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	(244)	(125,105)	90,584		(80,188)	0	0	0	0	0		100
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPCB1	Mattel Inc 577081AY8	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	11/05/2015	03/15/2023	0	4,750,000	2.61088	0	0	65,069	0		0	0	0	0	0	45,735		96
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	(159)	(44,606)	58,867		(52,111)	0	0	0	0	0		96
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UOF6	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	07/28/2015	08/01/2024	0	3,600,000	2.73625	0	0	50,128	0		0	0	0	0	0	40,594		101
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UOF6	LOS ANGELES CNTY CA REDEV REFU 54465AFT4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	07/28/2015	08/01/2024	0	3,600,000	-2.268	0	(324)	(40,824)	120,257		(106,455)	0	0	0	0	0		101
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBLEFM	National Fuel Gas Co 636180BM2	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	06/22/2015	07/15/2025	0	8,250,000	2.59675	0	0	112,863	0		0	0	0	0	0	101,392		97
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	(1,130)	(100,595)	419,481		(371,337)	0	0	0	0	0		97
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBOQZ9	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/06/2015	10/14/2025	0	6,250,000	2.59675	0	0	85,849	0		0	0	0	0	0	78,368		100
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOQZ9	ROLLS-ROYCE PLC 77578JAB4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	10/06/2015	10/14/2025	0	6,250,000	-2.06	0	(261)	(64,375)	96,960		(85,832)	0	0	0	0	0		100
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Celgene Corp 151020AS3	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/03/2015	08/15/2025	0	6,000,000	2.68375	0	0	82,821	0		0	0	0	0	0	74,246		97
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Celgene Corp 151020AS3	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/03/2015	08/15/2025	0	6,000,000	-2.255	0	(575)	(67,650)	213,347		(188,861)	0	0	0	0	0		97
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	CME Group Inc.	549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	2.6261	0	0	11,686	0		0	0	0	0	0	9,663		85
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D	Interest Rate	CME Group Inc.	549300035Z3DHK2T4A54	08/10/2015	09/01/2024	0	850,000	-2.265	0	(78)	(9,412)	28,854		(25,542)	0	0	0	0	0		85
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	2.6261	0	0	34,372	0		0	0	0	0	0	24,747		94
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	(102)	(26,288)	37,821		(33,480)	0	0	0	0	0		94
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN1L0	Comerica Bank 200339DX4	D	Interest Rate	CME Group Inc.	5493003SMMGZR9SHXL96	08/04/2015	07/27/2025	0	4,500,000	2.58238	0	0	61,725	0		0	0	0	0	0	55,457		98

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN1L0	Comerica Bank 200339DX4	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	08/04/2015	07/27/2025	0	4,500,000	-2.286	0	(455)	(52,292)	168,847		(149,468)	0	0	0	0	0		98
KEYSIGHT TECHNOLOGIES Variable Rate Interest Rate Swap-R SLYBBWQM	KEYSIGHT TECHNOLOGIES 49338LAB9	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	10/30/2024	0	4,500,000	2.58275	0	0	61,525	0		0	0	0	0	0	51,962		102
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	(152)	(45,225)	56,350		(49,883)	0	0	0	0	0		102
KLA-Tencor Corp Variable Rate Interest Rate Swap-R SLU8Q3W0	KLA-Tencor Corp 482480AE0	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/08/2015	11/01/2024	0	4,500,000	2.579	0	0	61,461	0		0	0	0	0	0	51,975		99
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	(236)	(47,880)	87,519		(77,474)	0	0	0	0	0		99
L-3 Communications Corp Variable Rate Interest Rate Swap-R SLU8P2X8	L-3 Communications Corp 502413BD8	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	12/11/2014	05/28/2024	0	4,500,000	2.6289	0	0	61,724	0		0	0	0	0	0	49,862		110
L-3 Communications Corp Fixed Rate Interest Rate Swap-P SLU8P2X8	L-3 Communications Corp 502413BD8	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	12/11/2014	05/28/2024	0	4,500,000	-2.273	0	(327)	(51,143)	121,514		(107,568)	0	0	0	0	0		110
MORGAN STANLEY BAML TRUST Variable Rate Interest Rate Swap-R SLYBD473	MORGAN STANLEY BAML TRUST SERIES 2014C19 CLASS (CMBS) AS 61764PBW1	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	11/15/2024	0	3,750,000	2.68375	0	0	51,763	0		0	0	0	0	0	43,470		95
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	(89)	(36,422)	32,937		(29,157)	0	0	0	0	0		95
Oceaneering Intl Inc Variable Rate Interest Rate Swap-R SLU8P2WW	Oceaneering Intl Inc 675232AA0	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	12/11/2014	11/15/2024	0	4,400,000	2.68375	0	0	60,736	0		0	0	0	0	0	51,005		99
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	(363)	(50,820)	134,753		(119,287)	0	0	0	0	0		99
Pitney Bowes Inc Variable Rate Interest Rate Swap-R SLYBBWRV	Pitney Bowes Inc 724479AJ9	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	03/15/2024	0	5,500,000	2.61088	0	0	74,094	0		0	0	0	0	0	59,671		100
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	(246)	(53,272)	91,319		(80,838)	0	0	0	0	0		100
Quest Diagnostics Inc Variable Rate Interest Rate Swap-R SL4K3V5H	Quest Diagnostics Inc 74834LAV2	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2014	04/01/2024	0	4,650,000	2.601	0	0	63,036	0		0	0	0	0	0	50,687		100
Quest Diagnostics Inc Fixed Rate Interest Rate Swap-P SL4K3V5H	Quest Diagnostics Inc 74834LAV2	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2014	04/01/2024	0	4,650,000	-2.463	0	(546)	(57,265)	202,837		(179,557)	0	0	0	0	0		100
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	02/05/2015	02/01/2025	0	4,250,000	2.73625	0	0	59,179	0		0	0	0	0	0	50,224		97
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	(168)	(41,576)	62,293		(55,144)	0	0	0	0	0		97
Southwestern Energy Co Variable Rate Interest Rate Swap-R SLYBBWPA	Southwestern Energy Co 845467AL3	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/22/2015	01/23/2025	0	8,750,000	2.5915	0	0	119,568	0		0	0	0	0	0	103,197		101
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	(450)	(88,638)	166,989		(147,824)	0	0	0	0	0		101
Stifel Financial Corp Variable Rate Interest Rate Swap-R SLYBCOKI	Stifel Financial Corp 860630AD4	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/23/2015	07/18/2024	0	4,000,000	2.59675	0	0	54,675	0		0	0	0	0	0	44,944		100
Stifel Financial Corp Fixed Rate Interest Rate Swap-P SLYBCOKI	Stifel Financial Corp 860630AD4	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	01/23/2015	07/18/2024	0	4,000,000	-1.927	0	(138)	(38,968)	51,378		(45,481)	0	0	0	0	0		100
WELLS FARGO & COMPANY Variable Rate Interest Rate Swap-R SL4K3V4Y	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2014	06/03/2026	0	4,550,000	2.73813	0	0	61,593	0		0	0	0	0	0	59,868		101

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
WELLS FARGO & COMPANY Fixed Rate Interest Rate Swap-P SL4K3V4Y	WELLS FARGO & COMPANY 94974BFY1	D	Interest Rate	CME Group Inc.... 5493003SMMGZR9SHXL96...	11/06/2014	06/03/2026	0	4,550,000	-2.643	0	(728)	(60,128)	270,247		(239,231)	0	0	0	0	0		101
0859999999. Total-Swaps-Hedging Effective-Interest Rate										0	(23,320)	1,161,009	8,656,654	XX	(7,663,127)	0	0	0	0	4,516,598	XXX	XXX
0909999999. Total-Swaps-Hedging Effective										0	(23,320)	1,161,009	8,656,654	XX	(7,663,127)	0	0	0	0	4,516,598	XXX	XXX
1159999999. Total-Swaps-Interest Rate										0	(23,320)	1,161,009	8,656,654	XX	(7,663,127)	0	0	0	0	4,516,598	XXX	XXX
1209999999. Total-Swaps										0	(23,320)	1,161,009	8,656,654	XX	(7,663,127)	0	0	0	0	4,516,598	XXX	XXX
1399999999. Total-Hedging Effective										462,120,845	140,631,574	1,161,009	346,626,409	XX	330,306,628	139,337,937	0	0	0	4,516,598	XXX	XXX
1449999999. TOTAL										462,120,845	140,631,574	1,161,009	346,626,409	XX	330,306,628	139,337,937	0	0	0	4,516,598	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2019 The change in fair value of the derivative hedging instrument is 102% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Effective																					
MESU	108	5,688,360	Mini MSCI EMg Mkt (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2019	NYF 549300UF4R84F48NCH34	06/13/2019	1,013.4759	1,053.4000	1,034,370	1,034,370	215,590	0	0	0	215,590	280,800	0001	50
RTYU	98	7,678,790	RUSSELL 2000 MINI (FUT)	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2019	NYF 549300UF4R84F48NCH34	06/20/2019	1,528.1556	1,567.1000	938,595	938,595	190,828	0	0	0	190,828	347,900	0001	50
ESU9	594	#########	S&P500 EMINI FUT	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2019	CME SNZ20JLFK8MNNCLQOF39	06/20/2019	2,893.2227	2,944.2000	5,689,035	5,689,035	1,514,025	0	0	0	1,514,025	3,742,200	0001	50
1279999999. Total-Long Futures-Hedging Effective												7,662,000	7,662,000	1,920,443	0	0	0	1,920,443	4,370,900	XXX	XXX
1329999999. Total-Long Futures												7,662,000	7,662,000	1,920,443	0	0	0	1,920,443	4,370,900	XXX	XXX
1399999999. Total-Hedging Effective												7,662,000	7,662,000	1,920,443	0	0	0	1,920,443	4,370,900	XXX	XXX
1449999999. TOTAL												7,662,000	7,662,000	1,920,443	0	0	0	1,920,443	4,370,900	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP Morgan	10,970,445	725,415	5,741,557
Total Net Cash Deposits	10,970,445	725,415	5,741,557

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2019 The change in fair value of the derivative hedging instrument is 102% 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		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	7,662,000	0	7,662,000	7,662,000	0	0	4,370,900	4,370,900
NAIC 1 Designation												
Bank of America	EYKN6V0ZCB8VD9IULB80...	Y	Y	102,207,831	253,540,500	(142,570,012)	8,762,657	253,540,500	(142,570,012)	8,762,657	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573...	Y	Y	135,223,000	357,087,364	(213,612,540)	8,251,824	357,087,364	(213,612,540)	8,251,824	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868..	Y	Y	57,501,000	138,189,538	(74,855,754)	5,832,784	138,189,538	(74,855,754)	5,832,784	0	0
Deutsche Bank	7LTWFZYICNSX8D621K86...	Y	Y	4,000,000	9,854,594	(5,542,143)	312,451	9,854,594	(5,542,143)	312,451	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11...	Y	Y	14,930,000	41,298,634	(25,420,426)	948,208	41,298,634	(25,420,426)	948,208	0	0
0299999999. Total NAIC 1 Designation				313,861,831	799,970,630	(462,000,875)	24,107,924	799,970,630	(462,000,875)	24,107,924	0	0
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	0	8,656,654	0	8,656,654	0	(7,663,126)	0	4,516,598	4,516,598
0999999999. Gross Totals				313,861,831	816,289,284	(462,000,875)	40,426,578	807,632,630	(469,664,001)	24,107,924	8,887,498	8,887,498
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					816,289,284	(462,000,875)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	CASH		CASH	14	14	14		V
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	TREASURY	912828 5G 1	United States Treasury 2 1/8% Due 2/29/2024 FA28	10,131,400	10,000,000	10,045,469	10/31/2020.	IV
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	CASH		CASH	5,741,557	5,741,557	5,741,557		V
0199999999. Totals				15,872,971	15,741,571	15,787,040	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	CASH		CASH	135,223,000	135,223,000	XXX		V
Credit Suisse FB Int E58DKGMJYYYJLN8C3868	CASH		CASH	57,501,000	57,501,000	XXX		V
RBC Capital Markets ES7IP3U3RHIGC71XBU11	CASH		CASH	14,930,000	14,930,000	XXX		V
Deutsche Bank 7LTWFZYICNSX8D621K86	CASH		CASH	4,000,000	4,000,000	XXX		V
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 F9 6	United States Treasury 2% Due 10/31/2021 AO30	1,435,170	1,422,000	XXX	10/31/2021.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 J2 7	United States Treasury 2% Due 2/15/2025 FA15	2,646	2,600	XXX	02/15/2025.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 K7 4	United States Treasury 2% Due 8/15/2025 FA15	28,281,509	27,811,000	XXX	08/15/2025.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 L5 7	United States Treasury 1 3/4% Due 9/30/2022 MS31	15,807,997	15,730,000	XXX	09/30/2022.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 M9 8	United States Treasury 1 5/8% Due 11/30/2020 MN30	107,793	108,000	XXX	11/30/2020.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 N3 0	United States Treasury 2 1/8% Due 12/31/2022 JD30	52,896,862	51,650,000	XXX	12/31/2022.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 P8 7	United States Treasury 1 1/8% Due 2/28/2021 FA28	2,308,275	2,326,000	XXX	02/28/2021.	IV
Bank of America EYKN6V0ZCB8VD9IULB80	TREASURY	912828 Q2 9	United States Treasury 1 1/2% Due 3/31/2023 MS31	1,367,580	1,374,000	XXX	03/31/2023.	IV
0299999999. Totals				313,861,831	312,077,600	XXX	XXX	XXX

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
JP Morgan Chase Bank ..... New York, NY.....	.....	.....0.000	0	0	41,821,096	43,651,773	88,706,730	XXX
JP Morgan Chase Bank ..... Dallas, TX.....	.....	.....0.000	0	0	5,498,331	5,701,039	5,284,075	XXX
JP Morgan Chase Bank ..... San Antonio, TX.....	.....	.....0.000	0	0	.....(21,919,706)	.....(26,045,335)	.....(21,738,956)	XXX
BNY Mellon..... Pittsburgh, PA.....	.....	.....0.000	0	0	2,342,900	710,983	5,045,610	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	0	0	.....(4,219)	.....(27,407)	.....(1,743)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	27,738,401	23,991,053	77,295,716	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	27,738,401	23,991,053	77,295,716	XXX
0599999. Total Cash.....	XXX	XXX	0	0	27,738,401	23,991,053	77,295,716	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030		06/25/2019	0.000		27,550,000	0	57,169
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						27,550,000	0	57,169
8899999. Total - Cash Equivalents						27,550,000	0	57,169