

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, 2020

2020

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



QUARTERLY STATEMENT

As of June 30, 2020
of the Condition and Affairs of the

Life Insurance Company of the Southwest

NAIC Group Code.....0634, 634
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
Main Administrative Office
15455 Dallas Parkway .. Addison .. TX .. US .. 75001
214-638-7100
Mail Address
1 National Life Drive .. Montpelier .. VT .. US .. 05604
Primary Location of Books and Records
1 National Life Drive .. Montpelier .. VT .. US .. 05604
802-229-3333
Internet Web Site Address
www.nationallife.com
Statutory Statement Contact
Jaime Lauren Steinhart
StateReporting@nationallife.com
802-229-3770
802-229-7282

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Includes Mehran (nmn) Assadi, Sarah Jean VanBeck, Lisa Francesca Muller, and Eric Gustave Sandberg.

OTHER

Table with 4 columns: Name, Title, Name, Title. Lists various officers such as Robert Earl Cotton, William David Whitsell, and others.

DIRECTORS OR TRUSTEES

Table with 4 columns: Name, Title, Name, Title. Lists Mehran (nmn) Assadi, Elizabeth Hill MacGowan, Angela Marie McCraw, and Robert Earl Cotton.

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

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

DocuSigned by: Mehran Assadi
9D33DAA5D57F4AC... (Signature)
Mehran (nmn) Assadi
1. (Printed Name)
Chairman, President & CEO
(Title)

DocuSigned by: Sarah VanBeck
B770395375654B9... (Signature)
Sarah Jean VanBeck
2. (Printed Name)
SVP, Chief Financial Officer & Treasurer
(Title)

DocuSigned by: Lisa Muller
3FF4DF283EDF4F9... (Signature)
Lisa Francesca Muller
3. (Printed Name)
Senior Counsel & Secretary
(Title)

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

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

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	16,608,637,737	0	16,608,637,737	16,378,437,444
2. Stocks:				
2.1 Preferred stocks.....	7,050,000	0	7,050,000	11,700,000
2.2 Common stocks.....	93,960,084	0	93,960,084	93,503,365
3. Mortgage loans on real estate:				
3.1 First liens.....	3,320,783,602	0	3,320,783,602	3,188,146,800
3.2 Other than first liens.....	36,574,871	0	36,574,871	36,752,472
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....39,054,806), cash equivalents (\$.....248,500,000) and short-term investments (\$.....2,467,583).....	290,022,389	0	290,022,389	4,765,940
6. Contract loans (including \$.....0 premium notes).....	469,034,359	0	469,034,359	450,620,695
7. Derivatives.....	1,169,469,151	0	1,169,469,151	1,293,665,284
8. Other invested assets.....	872,137,637	0	872,137,637	868,115,987
9. Receivables for securities.....	3,440	0	3,440	19,386,318
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	22,867,673,270	0	22,867,673,270	22,345,094,306
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	172,341,569	0	172,341,569	174,824,557
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	847,525	0	847,525	1,061,225
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	17,589,156	0	17,589,156	12,944,454
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	8,113,220	0	8,113,220	2,748,586
16.2 Funds held by or deposited with reinsured companies.....	2,785	0	2,785	4,129
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	130,796,134	46,231,483	84,564,651	70,164,457
19. Guaranty funds receivable or on deposit.....	563,626	0	563,626	563,626
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	80,986	80,986	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.....	21,652,103	0	21,652,103	49,815,538
24. Health care (\$.....0) and other amounts receivable.....	62,516,223	62,516,223	0	0
25. Aggregate write-ins for other than invested assets.....	219,842,070	891,479	218,950,591	220,407,227
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	23,502,018,665	109,720,170	23,392,298,495	22,877,628,104
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	23,502,018,665	109,720,170	23,392,298,495	22,877,628,104

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Corporate Owned Life Insurance.....	213,602,892	0	213,602,892	219,761,078
2502. Items not allocated.....	5,648,599	300,900	5,347,699	646,150
2503. Miscellaneous.....	5,186	5,186	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	585,393	585,393	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	219,842,070	891,479	218,950,591	220,407,227

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....17,303,997,904 less \$.....0 included in Line 6.3 (including \$.....189,705,840 Modco Reserve).....	17,303,997,904	16,824,434,416
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	408,735	420,258
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,191,266,119	2,120,425,694
4. Contract claims:		
4.1 Life.....	34,267,744	20,661,341
4.2 Accident and health.....	10,000	10,000
5. Policyholders' dividends/refunds to members \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco).....	93,226	67,121
6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	150,060	129,360
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	5,344,352	644,622
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	0
9.4 Interest Maintenance Reserve.....	57,961,367	54,304,489
10. Commissions to agents due or accrued - life and annuity contracts \$....4,351,405, accident and health \$.....0 and deposit-type contract funds \$.....0.....	4,351,405	6,753,399
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	13,793,253	12,203,324
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	(237,074)	8,358,680
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	18,117,140	30,724,253
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	493,509	485,243
17. Amounts withheld or retained by reporting entity as agent or trustee.....	322,971	330,559
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	722,158	1,744,910
19. Remittances and items not allocated.....	23,510,363	28,222,777
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	233,941,911	185,169,657
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	10,813,962	703,099
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	1,283,330,068	1,226,385,150
24.08 Derivatives.....	814,169,469	827,483,917
24.09 Payable for securities.....	30,418,362	513,334
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	11,915,343	11,846,422
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	22,039,162,345	21,362,022,024
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	22,039,162,345	21,362,022,024
29. Common capital stock.....	3,000,000	3,000,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	30,000,000	30,000,000
33. Gross paid in and contributed surplus.....	538,972,114	538,972,114
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	781,164,036	943,633,966
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,350,136,150	1,512,606,080
38. Totals of Lines 29, 30 and 37.....	1,353,136,150	1,515,606,080
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	23,392,298,495	22,877,628,104

DETAILS OF WRITE-INS

2501. LIHTC Commitments.....	3,193,680	3,628,013
2502. Uncashed Checks Pending Escheatment.....	7,390,759	7,042,492
2503. Guaranty Fund.....	968,898	984,083
2598. Summary of remaining write-ins for Line 25 from overflow page.....	362,006	191,834
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	11,915,343	11,846,422
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	1,206,792,733	1,315,486,143	2,629,515,102
2. Considerations for supplementary contracts with life contingencies.....	114,774	175,300	339,995
3. Net investment income.....	308,223,114	696,664,558	1,383,713,316
4. Amortization of Interest Maintenance Reserve (IMR).....	3,020,624	2,844,367	5,899,602
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	32,953,555	34,236,015	64,668,354
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	40,660,978	57,195,559	106,045,607
9. Totals (Lines 1 to 8.3).....	1,591,765,779	2,106,601,942	4,190,181,976
10. Death benefits.....	72,059,731	41,541,132	81,148,273
11. Matured endowments (excluding guaranteed annual pure endowments).....	87,916	202,238	1,204,637
12. Annuity benefits.....	51,123,187	48,220,983	95,059,133
13. Disability benefits and benefits under accident and health contracts.....	748,843	788,118	1,603,904
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	579,119,766	516,957,045	1,101,271,229
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	25,013,845	30,881,242	65,333,010
18. Payments on supplementary contracts with life contingencies.....	155,844	126,381	240,658
19. Increase in aggregate reserves for life and accident and health contracts.....	479,554,480	803,527,169	1,507,684,836
20. Totals (Lines 10 to 19).....	1,207,863,612	1,442,244,308	2,853,545,680
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	276,674,054	274,516,329	611,220,676
22. Commissions and expense allowances on reinsurance assumed.....	0	0	0
23. General insurance expenses and fraternal expenses.....	100,408,768	120,553,523	242,208,950
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	21,714,526	17,586,218	38,605,397
25. Increase in loading on deferred and uncollected premiums.....	6,503,744	7,202,222	11,321,925
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	31,404,930	23,632,576	63,821,800
28. Totals (Lines 20 to 27).....	1,644,569,634	1,885,735,176	3,820,724,428
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(52,803,855)	220,866,766	369,457,549
30. Dividends to policyholders and refunds to members.....	58,502	27,733	56,271
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(52,862,357)	220,839,033	369,401,278
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(19,618,568)	25,449,048	51,009,733
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(33,243,789)	195,389,985	318,391,545
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(302,898) (excluding taxes of \$.....1,775,032 transferred to the IMR).....	(23,370,297)	(1,973,322)	(29,151,642)
35. Net income (Line 33 plus Line 34).....	(56,614,086)	193,416,663	289,239,903
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	1,515,606,084	1,241,105,145	1,241,105,145
37. Net income (Line 35).....	(56,614,086)	193,416,663	289,239,903
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....0.....	(61,046,026)	(6,098,113)	(17,245,940)
39. Change in net unrealized foreign exchange capital gain (loss).....	(227,329)	370,556	449,907
40. Change in net deferred income tax.....	14,400,194	(550,988)	20,302,181
41. Change in nonadmitted assets.....	(41,612)	(35,655,883)	(34,315,218)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(48,772,254)	(21,359,963)	(40,694,731)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	75,000,000
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	0
53. Aggregate write-ins for gains and losses in surplus.....	(10,168,817)	(8,840,460)	(18,235,163)
54. Net change in capital and surplus (Lines 37 through 53).....	(162,469,930)	121,281,812	274,500,938
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,353,136,154	1,362,386,957	1,515,606,084
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income.....	(3,230,992)	343,259	(674,367)
08.302. Change in COLI.....	(2,698,632)	1,040,706	4,548,499
08.303. Modco Interest.....	46,590,603	55,811,594	102,171,474
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	40,660,978	57,195,559	106,045,607
2701. Funds Withheld Expense.....	31,674,947	23,609,329	63,736,034
2702. Miscellaneous Expense.....	(282,534)	23,247	59,456
2703. Fines and Penalties.....	12,516	0	26,310
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	31,404,930	23,632,576	63,821,800
5301. Ceding Commission.....	(10,168,817)	(8,840,460)	(18,235,163)
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(10,168,817)	(8,840,460)	(18,235,163)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,294,826,163	1,427,528,786	2,847,409,035
2. Net investment income.....	471,142,971	469,586,625	1,077,120,746
3. Miscellaneous income.....	47,517,665	64,368,897	119,485,824
4. Total (Lines 1 through 3).....	1,813,486,800	1,961,484,309	4,044,015,605
5. Benefit and loss related payments.....	772,232,430	661,706,465	1,404,994,810
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	407,866,229	422,830,206	889,800,157
8. Dividends paid to policyholders.....	32,398	33,167	77,294
9. Federal and foreign income taxes paid (recovered) net of \$.....(302,898) tax on capital gains (losses).....	(5,539,321)	(915,880)	6,545,808
10. Total (Lines 5 through 9).....	1,174,591,736	1,083,653,958	2,301,418,069
11. Net cash from operations (Line 4 minus Line 10).....	638,895,064	877,830,351	1,742,597,535
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	981,198,975	776,142,470	1,774,860,868
12.2 Stocks.....	5,650,000	0	0
12.3 Mortgage loans.....	97,607,406	171,640,847	338,478,409
12.4 Real estate.....	0	3,469,387	3,469,387
12.5 Other invested assets.....	18,275,786	33,624,419	68,337,791
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	49,287,906	170,641,719	490,257
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,152,020,073	1,155,518,842	2,185,636,712
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,231,139,937	2,005,210,935	3,658,627,979
13.2 Stocks.....	2,074,500	13,285,900	17,465,787
13.3 Mortgage loans.....	230,066,594	207,171,187	377,729,606
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	94,506,864	121,084,295	236,103,164
13.6 Miscellaneous applications.....	127,708,908	77,039,695	171,557,253
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,685,496,803	2,423,792,012	4,461,483,789
14. Net increase or (decrease) in contract loans and premium notes.....	18,413,664	25,562,447	61,832,937
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(551,890,394)	(1,293,835,617)	(2,337,680,014)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	75,000,000
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	70,840,425	325,535,565	326,742,992
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	127,411,354	45,541,958	47,697,195
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	198,251,779	371,077,523	449,440,187
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	285,256,449	(44,927,743)	(145,642,292)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	4,765,941	150,408,233	150,408,233
19.2 End of period (Line 18 plus Line 19.1).....	290,022,390	105,480,490	4,765,941
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	684,207,525	637,543,590	1,346,059,894
3. Ordinary individual annuities.....	649,523,830	783,779,212	1,538,752,807
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	5,599	6,985	11,958
6. Group annuities.....	24,811,594	81,279,468	111,014,582
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	22,670	24,352	47,342
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	1,358,571,217	1,502,633,608	2,995,886,583
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	1,358,571,217	1,502,633,608	2,995,886,583
14. Deposit-type contracts.....	2,097,873	1,193,764	2,486,352
15. Total (Lines 13 and 14).....	1,360,669,091	1,503,827,372	2,998,372,934

DETAILS OF WRITE-INS

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

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

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

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

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2019
NET INCOME					
(1) Life Insurance Company of the Southwest Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (56,614,086)	\$ 289,239,903
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ (56,614,086)	\$ 289,239,903
SURPLUS					
(5) Life Insurance Company of the Southwest Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$1,353,136,150	\$ 1,515,606,080
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$1,353,136,150	\$ 1,515,606,080

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

No significant changes

C. Accounting Policy

(1) Basis for Short-Term Investments

No significant changes

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

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

(3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

No significant changes

(5) Basis for Mortgage Loans

No significant changes

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

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

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

No significant changes

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

No significant changes

(9) Accounting Policies for Derivatives

No significant changes

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

No significant changes

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

No significant changes

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

No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

No significant changes

D. Going Concern

N/A

NOTES TO FINANCIAL STATEMENTS**Note 2 – Accounting Changes and Corrections of Errors**

NONE

Note 3 – Business Combinations and Goodwill

NONE

Note 4 – Discontinued Operations

NONE

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes

B. Debt Restructuring

NONE

C. Reverse Mortgages

NONE

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

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

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

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

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

(3) Recognized OTTI securities

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

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$ (4,663,384)
	2. 12 Months or Longer	\$ 0
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 97,126,444
	2. 12 Months or Longer	\$ 0

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

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

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

No significant changes

Note 9 – Income Taxes

No significant changes

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

No significant changes

Note 11 – Debt

- A. Debt Including Capital Notes
No significant changes
- B. FHLB (Federal Home Loan Bank) Agreements

NOTES TO FINANCIAL STATEMENTS

(1) Information on the Nature of the Agreement

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

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	7,000,000	7,000,000	0
(c) Activity Stock	77,838,000	77,838,000	0
(d) Excess Stock	2,778,600	2,778,600	0
(e) Aggregate Total (a+b+c+d)	\$ 87,616,600	\$ 87,616,600	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	4,129,937,505	XXX	XXX

2. Prior Year

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 2,775,265,118	\$ 2,658,360,516	\$ 2,063,837,362
2. Current Year to Date General Account Total Collateral Pledged	2,775,265,118	2,658,360,516	2,063,837,362
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 2,712,121,174	\$ 2,654,947,128	\$ 1,991,177,362

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	2,063,837,362	2,063,837,362	0	\$ 2,063,837,362
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 2,063,837,362	\$ 2,063,837,362	\$ 0	\$ 2,063,837,362

2. Prior Year

	1 Total	2 General	3 Separate	4 Funding Agreements

NOTES TO FINANCIAL STATEMENTS

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

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

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	2,063,837,362	2,063,837,362	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	2,063,837,362	2,063,837,362	0

c. FHLB – Prepayment Obligations

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

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

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

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No Significant Changes

Note 15 – Leases

No significant changes

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

No significant changes

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

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

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

NOTES TO FINANCIAL STATEMENTS

NONE

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

NONE

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Common Stock	\$ 4,546,772	\$ 0	\$ 87,616,600	\$ 1,796,712	\$ 93,960,084
Bonds	\$ 0	\$ 9,707,894	\$ 0	\$ 0	\$ 9,707,894
Derivatives	\$ 7,947,614	\$1,161,521,536	\$ 0	\$ 0	\$ 1,169,469,150
Other Invested Assets	\$ 0	\$ 0	\$ 0	\$ 672,506,308	\$ 672,506,308
Cash, Cash Equivalents, and Short-Term Investments	\$ 39,054,806	\$ 2,467,583	\$ 0	\$ 248,500,000	\$ 290,022,389
Total	\$ 51,549,192	\$1,173,697,013	\$ 87,616,600	\$ 922,803,020	\$ 2,235,665,825
Liabilities at Fair Value					
Derivatives	\$ 0	\$ 814,169,469	\$ 0	\$ 0	\$ 814,169,469
Total	\$ 0	\$ 814,169,469	\$ 0	\$ 0	\$ 814,169,469

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

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Period
a. Assets										
Common Stock	\$ 87,124,000	\$ 0	\$ 0	\$ 0	\$ 0	\$ 492,600	\$ 0	\$ 0	\$ 0	\$ 87,616,600
Total	\$ 87,124,000	\$ 0	\$ 0	\$ 0	\$ 0	\$ 492,600	\$ 0	\$ 0	\$ 0	\$ 87,616,600
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(3) Policies when Transfers Between Levels are Recognized

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

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

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

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

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

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

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

(5) Fair Value Disclosures for Derivative Assets and Liabilities

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

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

N/A

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 18,039,974,673	\$ 16,608,637,767	\$ 13,676,111	\$ 17,699,240,170	\$ 327,058,392	\$ 0	\$ 0
Preferred Stock	\$ 8,012,647	\$ 7,050,000	\$ 0	\$ 8,012,647	\$ 0	\$ 0	\$ 0
Common Stock	\$ 93,960,084	\$ 93,960,084	\$ 4,546,772	\$ 0	\$ 87,616,600	\$ 1,796,712	\$ 0
Mortgage Loans	\$3,399,761,188	\$3,357,358,472	\$ 0	\$ 0	\$3,399,761,188	\$ 0	\$ 0
Cash, Cash Equivalents & Short Term Investments	\$ 290,022,389	\$ 290,022,389	\$ 39,054,806	\$ 2,467,583	\$ 0	\$ 248,500,000	\$ 0
Derivative Asset	\$1,169,469,150	\$1,169,469,150	\$ 7,947,614	\$1,161,521,536	\$ 0	\$ 0	\$ 0
Surplus Notes	\$ 126,829,367	\$ 96,514,462	\$ 0	\$ 126,829,367	\$ 0	\$ 0	\$ 0
Other Invested Assets	\$ 775,623,177	\$ 775,623,177	\$ 0	\$ 0	\$ 0	\$ 672,506,308	\$ 103,116,868
Derivative Liability	\$ 814,169,469	\$ 814,169,469	\$ c	\$ 814,169,469	\$ 0	\$ 0	\$ 0

D. Not Practicable to Estimate Fair Value

NOTES TO FINANCIAL STATEMENTS

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	\$ 103,116,868	0.0		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	Fair Value at June 30, 2020	Unfunded Commitments as of June 30, 2020	Redemption Frequency (if currently eligible)	Redemption Notice Period
Common Stocks	1,796,712	-	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	248,500,000	-	Not Applicable	Not Applicable
Other Invested Assets	672,506,308	488,169,716	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

C. Other Disclosures

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

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

N/A

Note 26 – Intercompany Pooling Arrangements

NONE

Note 27 – Structured Settlements

NONE

Note 28 – Health Care Receivables

N/A

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

N/A

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

No significant changes

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

No significant changes

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

NOTES TO FINANCIAL STATEMENTS

No significant changes

Note 35 – Separate Accounts

N/A

Note 36 – Loss/Claim Adjustment Expenses

N/A

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [X] No [] N/A []
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

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

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 21,652,103

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
- 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 No
- 14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	0	0
	0	0
	0	0
	100,000	100,000
\$	100,000	\$ 100,000
\$	0	\$ 0

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 0
- 16.3 Total payable for securities lending reported on the liability page: \$ 0
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes 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
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes No

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

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

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
- 18.2 If no, list exceptions:

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		Amount
1.1	Long-term mortgages in good standing		
1.11	Farm mortgages.....	\$	0
1.12	Residential mortgages.....	\$	0
1.13	Commercial mortgages.....	\$	3,357,358,473
1.14	Total mortgages in good standing.....	\$	3,357,358,473
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)	\$	3,357,358,473
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	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
Life & Annuity - Non-Affiliates									
93572.....	43-1235868.....	.....03/23/2020	RGA Reinsurance Co.	MO.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019
82627.....	06-0839705.....	.....03/23/2020	Swiss Re Life & Health Amer Inc.....	CT.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019
66346.....	58-0828824.....	.....03/23/2020	Munich American Reassurance Co.	GA.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2019
80659.....	38-0397420.....	.....03/23/2020	The Canada Life Assurance Company.....	MI.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....12/31/2018
87017.....	62-1003368.....	.....03/23/2020	SCOR Global Life Reinsurance Company of Delaware.....	DE.....	YRT/I.....	XXXLO.....	Authorized.....	2.....	.....01/01/2020

Life Insurance Company of the Southwest 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 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	3,809,799	7,928,096	87	0	11,737,983	80,000
2. Alaska	AK	L	735,350	210,863	110	0	946,323	0
3. Arizona	AZ	L	13,798,181	8,765,756	191	0	22,564,128	17,419
4. Arkansas	AR	L	3,986,342	1,820,958	66	0	5,807,366	0
5. California	CA	L	233,748,132	189,703,178	305	0	423,451,614	26,946
6. Colorado	CO	L	12,161,840	6,163,405	470	0	18,325,715	17,804
7. Connecticut	CT	L	5,627,480	1,261,551	0	0	6,889,032	0
8. Delaware	DE	L	2,861,315	1,110,459	0	0	3,971,774	0
9. District of Columbia	DC	L	2,039,175	1,723,546	0	0	3,762,722	0
10. Florida	FL	L	56,990,499	70,772,260	106	0	127,762,864	137,902
11. Georgia	GA	L	17,809,710	24,034,065	26	0	41,843,801	12,800
12. Hawaii	HI	L	8,945,897	6,079,580	0	0	15,025,477	0
13. Idaho	ID	L	1,230,373	1,021,126	26	0	2,251,525	0
14. Illinois	IL	L	15,428,203	9,214,751	52	0	24,643,006	27,023
15. Indiana	IN	L	2,391,499	3,343,738	20	0	5,735,257	0
16. Iowa	IA	L	1,739,904	644,360	0	0	2,384,264	0
17. Kansas	KS	L	1,467,908	1,209,061	137	0	2,677,106	0
18. Kentucky	KY	L	4,935,967	192,746	0	0	5,128,713	0
19. Louisiana	LA	L	4,103,948	6,890,686	4,098	0	10,998,733	0
20. Maine	ME	L	471,887	2,984,981	0	0	3,456,868	0
21. Maryland	MD	L	22,638,945	10,348,819	0	0	32,987,764	0
22. Massachusetts	MA	L	7,261,848	2,791,538	0	0	10,053,386	0
23. Michigan	MI	L	9,639,308	36,924,282	26	0	46,563,617	0
24. Minnesota	MN	L	9,487,605	200,518	26	0	9,688,149	0
25. Mississippi	MS	L	2,608,006	926,317	349	0	3,534,672	0
26. Missouri	MO	L	6,058,965	2,999,979	46	0	9,058,990	0
27. Montana	MT	L	1,673,296	28,330	151	0	1,701,778	0
28. Nebraska	NE	L	942,991	628,742	159	0	1,571,892	0
29. Nevada	NV	L	17,273,241	17,991,539	52	0	35,264,833	0
30. New Hampshire	NH	L	716,688	1,325,650	0	0	2,042,338	0
31. New Jersey	NJ	L	19,141,005	11,977,126	0	0	31,118,131	32,898
32. New Mexico	NM	L	2,775,218	1,942,939	612	0	4,718,769	0
33. New York	NY	N	6,458,522	519,451	0	0	6,977,973	0
34. North Carolina	NC	L	22,580,076	34,619,086	26	0	57,199,188	90,366
35. North Dakota	ND	L	454,000	48,973	80	0	503,053	0
36. Ohio	OH	L	9,161,500	11,827,562	0	0	20,989,062	312,786
37. Oklahoma	OK	L	3,041,174	5,262,700	2,061	0	8,305,935	0
38. Oregon	OR	L	3,172,776	972,061	0	0	4,144,837	0
39. Pennsylvania	PA	L	10,541,238	7,609,549	0	0	18,150,788	0
40. Rhode Island	RI	L	1,353,447	578,096	0	0	1,931,543	0
41. South Carolina	SC	L	3,676,162	9,857,823	44	0	13,534,029	0
42. South Dakota	SD	L	178,174	63,678	0	0	241,853	0
43. Tennessee	TN	L	4,824,194	6,892,968	0	0	11,717,162	0
44. Texas	TX	L	73,159,162	131,499,176	12,821	0	204,671,159	1,133,960
45. Utah	UT	L	6,922,613	9,861,726	207	0	16,784,547	0
46. Vermont	VT	L	795,569	4,045,478	0	0	4,841,047	200,000
47. Virginia	VA	L	19,415,251	10,585,910	0	0	30,001,160	7,970
48. Washington	WA	L	9,552,602	2,133,452	26	0	11,686,079	0
49. West Virginia	WV	L	544,745	3,898,176	0	0	4,442,921	0
50. Wisconsin	WI	L	9,967,691	829,898	0	0	10,797,590	0
51. Wyoming	WY	L	574,383	43,041	290	0	617,713	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	27,808	6,072	0	0	33,880	0
55. US Virgin Islands	VI	N	1,207	0	0	0	1,207	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	2,817,619	19,600	0	0	2,837,219	0
59. Subtotal		XXX	683,720,440	674,335,423	22,670	0	1,358,078,534	2,097,873
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	17,266	0	0	0	17,266	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	475,417	0	0	0	475,417	0
94. Aggregate other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	684,213,123	674,335,423	22,670	0	1,358,571,217	2,097,873
96. Plus Reinsurance Assumed		XXX	0	0	0	0	0	0
97. Totals (All Business)		XXX	684,213,123	674,335,423	22,670	0	1,358,571,217	2,097,873
98. Less Reinsurance Ceded		XXX	107,973,146	54,719,383	0	0	162,692,529	0
99. Totals (All Business) less Reinsurance Ceded		XXX	576,239,977	619,616,040	22,670	0	1,195,878,687	2,097,873

DETAILS OF WRITE-INS

58001. Other Alien	XXX	2,817,619	19,600	0	0	2,837,219	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	2,817,619	19,600	0	0	2,837,219	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

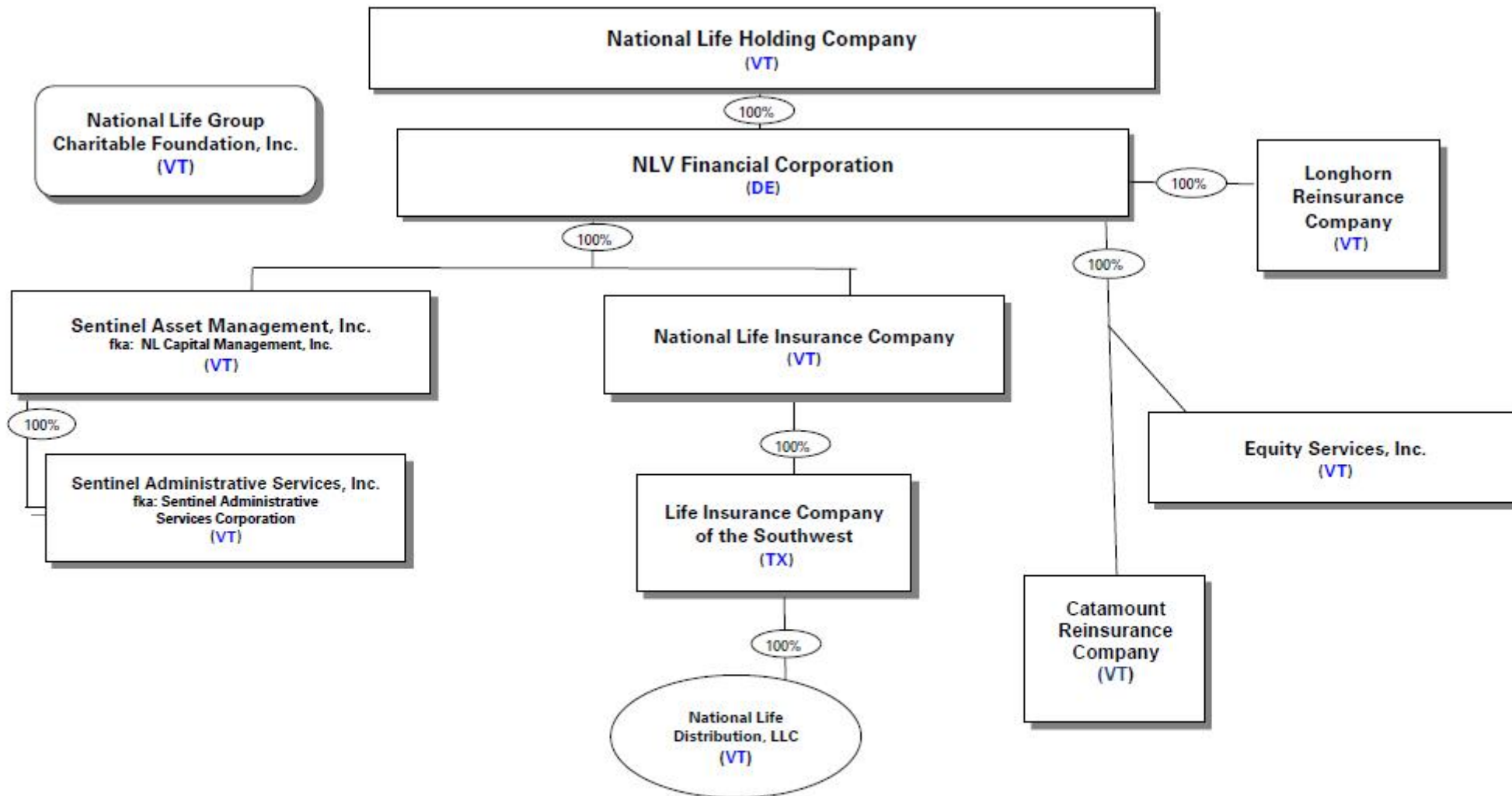
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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



Statement as of June 30, 2020 of the **Life Insurance Company of the Southwest**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Leasehold Improvements.....	105,868	105,868	0	0
2505. Prepaid Expenses.....	479,526	479,526	0	0
2597. Summary of remaining write-ins for Line 25.....	585,393	585,393	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Accrued Interest on Death Claims.....	362,006	191,834
2597. Summary of remaining write-ins for Line 25.....	362,006	191,834

Life Insurance Company of the Southwest SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	3,224,899,279	3,185,648,082
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	210,208,965	355,033,532
2.2 Additional investment made after acquisition.....	19,857,629	22,696,074
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	97,607,406	338,478,409
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,357,358,467	3,224,899,279
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	3,357,358,467	3,224,899,279
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	3,357,358,467	3,224,899,279

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	868,115,986	744,199,776
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	14,218,360	50,228,181
2.2 Additional investment made after acquisition.....	80,288,504	185,874,983
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	54,583	103,032
5. Unrealized valuation increase (decrease).....	(59,091,663)	(18,570,317)
6. Total gain (loss) on disposals.....	(775,360)	(86,831)
7. Deduct amounts received on disposals.....	18,275,786	68,337,791
8. Deduct amortization of premium and depreciation.....	12,251,765	25,744,954
9. Total foreign exchange change in book/adjusted carrying value.....	(145,225)	449,907
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	872,137,635	868,115,986
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	872,137,635	868,115,986

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	16,483,640,800	14,601,739,138
2. Cost of bonds and stocks acquired.....	1,235,876,524	3,676,093,766
3. Accrual of discount.....	6,292,497	11,018,390
4. Unrealized valuation increase (decrease).....	(1,954,363)	1,324,377
5. Total gain (loss) on disposals.....	2,535,521	11,870,463
6. Deduct consideration for bonds and stocks disposed of.....	990,198,395	1,791,240,207
7. Deduct amortization of premium.....	13,737,267	23,840,832
8. Total foreign exchange change in book/adjusted carrying value.....	(82,104)	0
9. Deduct current year's other-than-temporary impairment recognized.....	16,067,826	19,703,634
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	3,342,432	16,379,339
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	16,709,647,819	16,483,640,800
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	16,709,647,819	16,483,640,800

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	9,442,007,906	80,936,311	188,758,372	(276,116,187)	9,442,007,906	9,058,069,658		9,516,428,013
2. NAIC 2 (a).....	6,426,369,943	432,926,036	188,809,961	70,954,267	6,426,369,943	6,741,440,285		6,251,610,859
3. NAIC 3 (a).....	489,181,257	35,792,757	56,979,999	141,449,803	489,181,257	609,443,818		437,077,529
4. NAIC 4 (a).....	124,596,225	23,982,167	32,135,837	47,756,751	124,596,225	164,199,306		129,095,530
5. NAIC 5 (a).....	32,367,953	7,771,389	10,378,503	(3,676,478)	32,367,953	26,084,361		36,693,628
6. NAIC 6 (a).....	12,725,387	0	6,490,161	5,632,668	12,725,387	11,867,894		12,584,627
7. Total Bonds.....	16,527,248,671	581,408,660	483,552,833	(13,999,176)	16,527,248,671	16,611,105,322	0	16,383,490,186
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		11,700,000
9. NAIC 2.....	7,050,000	0	0	0	7,050,000	7,050,000		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.....	7,050,000	0	0	0	7,050,000	7,050,000	0	11,700,000
15. Total Bonds and Preferred Stock.....	16,534,298,671	581,408,660	483,552,833	(13,999,176)	16,534,298,671	16,618,155,322	0	16,395,190,186

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....72,010; NAIC 3 \$.....0; NAIC 4 \$.....2,395,573; 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.....	.....2,467,584	.....XXX.....	.....2,456,576	.....96,641	.....0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....5,052,766	.....8,000,044
2. Cost of short-term investments acquired.....	.....72,197	.....8,423,803
3. Accrual of discount.....	.....4,936	.....46,915
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....7,454
6. Deduct consideration received on disposals.....	.....2,662,310	.....11,425,406
7. Deduct amortization of premium.....	.....6	.....44
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other-than-temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....2,467,583	.....5,052,766
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....2,467,583	.....5,052,766

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	453,536,003
2. Cost paid/(consideration received) on additions.....	176,603,895
3. Unrealized valuation increase/(decrease).....	(140,786,651)
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	12,496,580
6. Considerations received/(paid) on terminations.....	154,497,775
7. Amortization.....	0
8. Adjustment to the book/adjusted carrying value of hedge item.....	0
9. Total foreign exchange change in book/adjusted carrying value.....	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	347,352,051
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	<u>347,352,051</u>

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	12,645,375
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	(4,697,735)
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	(29,473)
3.12 Section 1, Column 15, prior year.....	506,265
	<u>(535,738)</u>
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
	<u>0</u>
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
	<u>0</u>
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	(29,473)
3.24 Section 1, Column 19, prior year.....	506,265
3.25 SSAP No. 108 adjustments.....	0
	<u>(535,738)</u>
3.3 Subtotal (Line 3.1 minus Line 3.2).....	<u>0</u>
4.1 Cumulative variation margin on terminated contracts during the year.....	(8,261,375)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(8,261,375)
4.23 SSAP No. 108 adjustments.....	0
	<u>(8,261,375)</u>
4.3 Subtotal (Line 4.1 minus Line 4.2).....	<u>0</u>
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).....	7,947,640
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	<u>7,947,640</u>

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	347,352,068
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	7,947,615
3.	Total (Line 1 plus Line 2).....	355,299,683
4.	Part D, Section 1, Column 5.....	1,169,469,151
5.	Part D, Section 1, Column 6.....	(814,169,468)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	305,740,123
8.	Part B, Section 1, Column 13.....	7,947,615
9.	Total (Line 7 plus Line 8).....	313,687,738
10.	Part D, Section 1, Column 8.....	1,127,857,204
11.	Part D, Section 1, Column 9.....	(814,169,466)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	2,542,458
14.	Part B, Section 1, Column 20.....	600,000
15.	Part D, Section 1, Column 11.....	3,142,458
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	124,550,000
2. Cost of cash equivalents acquired.....	933,400,000	1,622,900,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	684,900,000	1,747,450,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	248,500,000	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	248,500,000	0

SCHEDULE A - PART 2

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

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

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
Mortgages in Good Standing - Commercial Mortgages - All Other									
0210847	FARMINGTON		UT		04/14/2020	3.250	10,500,000	.0	23,950,000
0210848	PLANO		TX		04/22/2020	3.400	8,000,000	.0	13,100,000
0210853	GLEN BURNIE		MD		05/04/2020	3.450	10,000,000	.0	15,000,000
0210854	LINCOLN		NE		05/11/2020	3.250	12,200,000	.0	16,690,000
0210856	DALLAS		TX		05/11/2020	3.000	10,000,000	.0	18,500,000
0210857	BALTIMORE		MD		06/02/2020	3.150	12,900,000	.0	18,820,000
210822C	FORT WORTH		TX		03/28/2019	5.000	.0	1,093,132	27,200,000
210823C	FORT WORTH		TX		03/28/2019	5.000	.0	5,856,340	67,300,000
210826C	JACKSONVILLE		FL		08/23/2019	5.000	.0	1,323,989	25,350,000
210852C	DENTON		TX		03/05/2020	5.000	.0	2,928,526	37,200,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							63,600,000	11,201,987	263,110,000
0899999. Total - Mortgages in Good Standing							63,600,000	11,201,987	263,110,000
3399999. Total Mortgages							63,600,000	11,201,987	263,110,000

SCHEDULE B - PART 3

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

QE02

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City							8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																	
0210509	WOODLAWN		MD		01/18/2008	04/17/2020	3,285,952	.0	.0	.0	.0	.0	3,232,507	3,232,507	.0	.0	.0
0210540	BRECKSVILLE		OH		08/17/2010	06/30/2020	9,721,889	.0	.0	.0	.0	.0	9,543,545	9,543,545	.0	.0	.0
0210541	BRECKSVILLE		OH		08/17/2010	06/30/2020	854,341	.0	.0	.0	.0	.0	827,967	827,967	.0	.0	.0
0210554	CYPRESS		TX		03/03/2011	04/10/2020	10,064,020	.0	.0	.0	.0	.0	10,064,020	10,064,020	.0	.0	.0
0210646	FARMINGTON		UT		11/05/2013	04/14/2020	10,153,140	.0	.0	.0	.0	.0	10,069,199	10,069,199	.0	.0	.0
0210657	PLANO		TX		03/11/2014	04/22/2020	7,026,639	.0	.0	.0	.0	.0	6,948,325	6,948,325	.0	.0	.0
0199999. Total - Mortgages Closed by Repayment							41,105,981	.0	.0	.0	.0	.0	40,685,563	40,685,563	.0	.0	.0
Mortgages With Partial Repayments																	
0210324	INWOOD		WV		02/13/2003		1,482,700	.0	.0	.0	.0	.0	.0	32,386	.0	.0	.0
0210326	NORFOLK		VA		12/18/2001		492,964	.0	.0	.0	.0	.0	.0	56,175	.0	.0	.0
0210411	ABERDEEN		MD		09/28/2005		2,797,332	.0	.0	.0	.0	.0	.0	42,408	.0	.0	.0
0210421	CENTERVILLE		OH		02/28/2006		709,097	.0	.0	.0	.0	.0	.0	139,861	.0	.0	.0
0210430	OAK PARK		IL		12/08/2005		4,584,352	.0	.0	.0	.0	.0	.0	106,522	.0	.0	.0
0210469	GASTONIA		NC		12/11/2006		1,393,343	.0	.0	.0	.0	.0	.0	11,717	.0	.0	.0
0210471	LOVELAND		CO		12/20/2006		4,149,758	.0	.0	.0	.0	.0	.0	56,265	.0	.0	.0
0210487	MASON		OH		09/28/2007		2,728,328	.0	.0	.0	.0	.0	.0	35,321	.0	.0	.0
0210499	BLOOMFIELD HILLS		MI		10/03/2007		7,410,284	.0	.0	.0	.0	.0	.0	45,921	.0	.0	.0
0210509	WOODLAWN		MD		01/18/2008		3,285,952	.0	.0	.0	.0	.0	.0	13,469	.0	.0	.0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210540	BRECKSVILLE	OH		08/17/2010		9,721,889	0	0	0	0	0	0	0	89,908	0	0	0
0210541	BRECKSVILLE	OH		08/17/2010		854,341	0	0	0	0	0	0	0	13,310	0	0	0
0210542	HOUSTON	TX		11/05/2010		11,712,999	0	0	0	0	0	0	0	69,630	0	0	0
0210544	SPOKANE	WA		09/14/2010		4,014,966	0	0	0	0	0	0	0	146,052	0	0	0
0210547	HUNTINGTON BEACH	CA		10/19/2010		3,852,881	0	0	0	0	0	0	0	23,613	0	0	0
0210550	KATY	TX		04/06/2011		11,499,434	0	0	0	0	0	0	0	111,024	0	0	0
0210551	W CONSHOCKEN	PA		02/07/2011		9,291,141	0	0	0	0	0	0	0	61,476	0	0	0
0210552	KNOXVILLE	TN		12/30/2010		6,582,222	0	0	0	0	0	0	0	64,335	0	0	0
0210556	BUFFALO GROVE	IL		07/07/2011		4,834,802	0	0	0	0	0	0	0	44,584	0	0	0
0210557	WOODLAWN	MD		03/30/2011		5,509,480	0	0	0	0	0	0	0	52,012	0	0	0
0210561	LOUISVILLE	KY		06/15/2011		10,027,501	0	0	0	0	0	0	0	93,404	0	0	0
0210567	OWINGS MILLS	MD		09/23/2011		13,683,864	0	0	0	0	0	0	0	127,831	0	0	0
0210568	LEXINGTON	KY		10/06/2011		7,940,209	0	0	0	0	0	0	0	77,735	0	0	0
0210570	TULSA	OK		09/01/2011		6,825,068	0	0	0	0	0	0	0	44,254	0	0	0
0210572	HANOVER	MD		11/01/2011		8,591,814	0	0	0	0	0	0	0	81,230	0	0	0
0210573	LEXINGTON	KY		10/31/2011		6,435,797	0	0	0	0	0	0	0	40,140	0	0	0
0210577	LOVELAND	CO		12/08/2011		4,996,917	0	0	0	0	0	0	0	31,203	0	0	0
0210579	WATAUGA	TX		11/30/2011		13,472,552	0	0	0	0	0	0	0	85,947	0	0	0
0210587	SAN DIEGO	CA		01/31/2012		10,027,699	0	0	0	0	0	0	0	65,039	0	0	0
0210589	BOULDER	CO		04/11/2012		14,120,651	0	0	0	0	0	0	0	82,610	0	0	0
0210591	ALBUQUERQUE	NM		03/19/2012		12,229,143	0	0	0	0	0	0	0	79,611	0	0	0
0210592	PLANO	TX		04/12/2012		11,670,242	0	0	0	0	0	0	0	73,388	0	0	0
0210604	WESTERVILLE	OH		08/31/2012		10,205,022	0	0	0	0	0	0	0	65,534	0	0	0
0210605	MILFORD	MI		05/31/2012		4,204,037	0	0	0	0	0	0	0	117,813	0	0	0
0210606	WESTERVILLE	OH		08/31/2012		11,242,822	0	0	0	0	0	0	0	72,199	0	0	0
0210607	BIG BEAR LAKE	CA		07/30/2012		6,068,306	0	0	0	0	0	0	0	38,204	0	0	0
0210608	DALLAS	TX		08/02/2012		12,012,461	0	0	0	0	0	0	0	80,108	0	0	0
0210610	ROLLING HILLS ESTATES	CA		10/10/2012		9,027,972	0	0	0	0	0	0	0	85,866	0	0	0
0210611	PORTLAND	OR		09/21/2012		15,968,605	0	0	0	0	0	0	0	87,570	0	0	0
0210612	MOHEGAN LAKE	NY		11/29/2012		6,190,638	0	0	0	0	0	0	0	36,866	0	0	0
0210613	TULSA	OK		10/04/2012		13,896,140	0	0	0	0	0	0	0	93,987	0	0	0
0210614	NASHVILLE	TN		12/11/2012		10,782,950	0	0	0	0	0	0	0	101,957	0	0	0
0210617	NASHVILLE	TN		12/26/2012		11,924,082	0	0	0	0	0	0	0	109,755	0	0	0
0210618	BELLBROOK	OH		12/26/2012		10,384,965	0	0	0	0	0	0	0	68,189	0	0	0
0210619	PALM BEACH GARDENS	FL		02/11/2013		11,469,882	0	0	0	0	0	0	0	108,479	0	0	0
0210624	SANDY	UT		06/03/2013		6,224,506	0	0	0	0	0	0	0	56,835	0	0	0
0210626	ASHBURN	VA		06/20/2013		9,063,068	0	0	0	0	0	0	0	82,637	0	0	0
0210628	ROCHESTER HILLS	MI		05/28/2013		5,693,127	0	0	0	0	0	0	0	144,812	0	0	0
0210630	VERONA	WI		06/19/2013		9,151,195	0	0	0	0	0	0	0	60,221	0	0	0
0210631	JACKSONVILLE BEACH	FL		07/01/2013		17,603,280	0	0	0	0	0	0	0	115,918	0	0	0
0210632	FULTON	MD		07/25/2013		5,104,152	0	0	0	0	0	0	0	45,546	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210633	E SETAUKET	NY		06/27/2013		8,714,495	0	0	0	0	0	0	0	57,385	0	0	0
0210635	GARDEN CITY	NY		07/31/2013		7,855,849	0	0	0	0	0	0	0	51,623	0	0	0
0210639	MORRISVILLE	NC		08/22/2013		10,694,078	0	0	0	0	0	0	0	68,978	0	0	0
0210640	SHELBY TOWNSHIP	MI		08/29/2013		6,723,740	0	0	0	0	0	0	0	59,188	0	0	0
0210645	BRECKSVILLE	OH		10/17/2013		7,149,014	0	0	0	0	0	0	0	76,945	0	0	0
0210646	FARMINGTON	UT		11/05/2013		10,153,140	0	0	0	0	0	0	0	21,093	0	0	0
0210652	MEDFORD	MA		02/04/2014		21,783,484	0	0	0	0	0	0	0	133,108	0	0	0
0210653	OMAHA	NE		01/29/2014		7,871,121	0	0	0	0	0	0	0	65,838	0	0	0
0210655	HUNT VALLEY	MD		05/13/2014		10,307,358	0	0	0	0	0	0	0	79,166	0	0	0
0210656	TIMONIUM	MD		05/13/2014		11,530,264	0	0	0	0	0	0	0	88,559	0	0	0
0210657	PLANO	TX		03/11/2014		7,026,639	0	0	0	0	0	0	0	19,684	0	0	0
0210658	FORT COLLINS	CO		03/20/2014		6,854,386	0	0	0	0	0	0	0	46,148	0	0	0
0210659	FORT COLLINS	CO		03/20/2014		1,768,874	0	0	0	0	0	0	0	11,909	0	0	0
0210661	HINSDALE	IL		06/26/2014		6,766,714	0	0	0	0	0	0	0	38,695	0	0	0
0210662	FULTON	MD		06/27/2014		4,355,482	0	0	0	0	0	0	0	34,335	0	0	0
0210663	DELAFIELD	WI		07/24/2014		6,776,043	0	0	0	0	0	0	0	38,697	0	0	0
0210664	GREENWICH	CT		07/31/2014		11,085,616	0	0	0	0	0	0	0	62,422	0	0	0
0210665	GARDEN CITY	NY		07/30/2014		8,949,690	0	0	0	0	0	0	0	38,599	0	0	0
0210666	MT PLEASANT	SC		08/28/2014		15,173,662	0	0	0	0	0	0	0	85,570	0	0	0
0210667	CHAPEL HILL	NC		08/27/2014		8,138,526	0	0	0	0	0	0	0	46,616	0	0	0
0210669	MEQUON	WI		09/30/2014		3,277,662	0	0	0	0	0	0	0	26,045	0	0	0
0210670	FRANKLIN	WI		09/30/2014		4,151,706	0	0	0	0	0	0	0	32,990	0	0	0
0210671	WAUNAKEE	WI		09/30/2014		3,758,386	0	0	0	0	0	0	0	29,865	0	0	0
0210672	SAN DIEGO	CA		09/02/2014		17,025,713	0	0	0	0	0	0	0	105,173	0	0	0
0210674	BALA CYNWYD	PA		12/05/2014		9,331,057	0	0	0	0	0	0	0	54,402	0	0	0
0210677	WAYZATA	MN		12/03/2014		16,002,647	0	0	0	0	0	0	0	132,791	0	0	0
0210678	VISTA	CA		12/10/2014		9,787,569	0	0	0	0	0	0	0	55,164	0	0	0
0210679	NEEDHAM	MA		12/12/2014		7,196,427	0	0	0	0	0	0	0	86,180	0	0	0
0210680	OWASSO	OK		12/15/2014		18,173,007	0	0	0	0	0	0	0	104,345	0	0	0
0210681	ORADELL	NJ		12/23/2014		15,022,780	0	0	0	0	0	0	0	84,670	0	0	0
0210682	GERMANTOWN	MD		03/30/2015		11,094,462	0	0	0	0	0	0	0	65,635	0	0	0
0210683	LAWRENCEVILLE	GA		04/29/2015		15,966,532	0	0	0	0	0	0	0	92,769	0	0	0
0210684	FULTON	MD		05/13/2015		5,029,151	0	0	0	0	0	0	0	41,122	0	0	0
0210685	WHITE MARSH	MD		05/28/2015		15,654,396	0	0	0	0	0	0	0	125,875	0	0	0
0210686	KNOXVILLE	TN		05/28/2015		10,081,348	0	0	0	0	0	0	0	56,774	0	0	0
0210687	SAN DIEGO	CA		06/15/2015		8,695,532	0	0	0	0	0	0	0	50,293	0	0	0
0210688	FAIRFIELD	CT		06/29/2015		7,317,277	0	0	0	0	0	0	0	42,628	0	0	0
0210689	ROCKVILLE	MD		05/11/2015		21,984,770	0	0	0	0	0	0	0	129,662	0	0	0
0210690	W DES MOINES	IA		07/17/2015		12,639,236	0	0	0	0	0	0	0	73,682	0	0	0
0210691	NEWPORT BEACH	CA		06/18/2015		14,244,819	0	0	0	0	0	0	0	171,381	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
0210693	SCOTTSDALE	AZ		10/05/2015		22,877,673	0	0	0	0	0	0	121,173	0	0	0
0210694	LINCOLN	NE		08/25/2015		13,789,673	0	0	0	0	0	0	110,552	0	0	0
0210695	BOULDER	CO		08/31/2015		31,007,176	0	0	0	0	0	0	165,761	0	0	0
0210696	BLOOMINGTON	MN		08/13/2015		32,893,978	0	0	0	0	0	0	177,050	0	0	0
0210697	ELEN PRAIRIE	MN		10/05/2015		17,651,897	0	0	0	0	0	0	96,197	0	0	0
0210698	MURRAY	UT		10/02/2015		21,241,473	0	0	0	0	0	0	107,884	0	0	0
0210699	BRUNSWICK	OH		10/14/2015		10,886,825	0	0	0	0	0	0	58,494	0	0	0
0210700	ST LOUIS	MO		10/08/2015		6,249,510	0	0	0	0	0	0	33,359	0	0	0
0210701	DES PERES	MO		10/21/2015		15,623,938	0	0	0	0	0	0	79,557	0	0	0
0210702	CHESTERFIELD	MO		11/03/2015		9,726,189	0	0	0	0	0	0	52,414	0	0	0
0210703	WHITE MARSH	MD		10/28/2015		14,877,975	0	0	0	0	0	0	110,280	0	0	0
0210708	INDEPENDENCE	OH		01/06/2016		17,723,561	0	0	0	0	0	0	132,084	0	0	0
0210709	URBANDALE	IA		01/22/2016		13,123,542	0	0	0	0	0	0	70,029	0	0	0
0210710	COLLIERVILLE	TN		01/14/2016		26,601,836	0	0	0	0	0	0	132,961	0	0	0
0210720	MADISON	WI		06/20/2016		9,347,497	0	0	0	0	0	0	51,635	0	0	0
0210724	KANSAS CITY	MO		06/30/2016		10,050,875	0	0	0	0	0	0	75,277	0	0	0
0210725	URBANDALE	IA		09/01/2016		26,786,210	0	0	0	0	0	0	163,186	0	0	0
0210727	CHICAGO	IL		09/21/2016		15,815,274	0	0	0	0	0	0	97,054	0	0	0
0210728	SCOTTSDALE	AZ		09/01/2016		13,713,853	0	0	0	0	0	0	106,124	0	0	0
0210733	HOMEWOOD	AL		08/30/2016		30,715,789	0	0	0	0	0	0	197,215	0	0	0
0210734	JACKSONVILLE	FL		10/14/2016		9,365,579	0	0	0	0	0	0	48,597	0	0	0
0210737	FORT MILL	SC		10/25/2016		28,915,784	0	0	0	0	0	0	159,487	0	0	0
0210746	SALT LAKE CITY	UT		01/23/2017		11,137,965	0	0	0	0	0	0	81,359	0	0	0
0210747	BOSTON	MA		01/17/2017		12,805,163	0	0	0	0	0	0	60,260	0	0	0
0210748	CONCORD	NH		05/01/2017		6,557,869	0	0	0	0	0	0	45,734	0	0	0
0210749	CONCORD	NH		05/01/2017		13,771,542	0	0	0	0	0	0	96,039	0	0	0
0210750	SHAKER HEIGHTS	OH		05/25/2017		10,168,764	0	0	0	0	0	0	46,476	0	0	0
0210751	ASHBURN	VA		05/23/2017		13,212,720	0	0	0	0	0	0	84,834	0	0	0
0210757	PAPILLION	NE		08/30/2017		21,098,520	0	0	0	0	0	0	106,234	0	0	0
0210759	SALT LAKE CITY	UT		08/29/2017		12,062,647	0	0	0	0	0	0	81,216	0	0	0
0210760	REDMOND	WA		11/08/2017		17,293,472	0	0	0	0	0	0	115,275	0	0	0
0210761	LIMERICK TOWNSHIP	PA		09/28/2017		27,918,557	0	0	0	0	0	0	129,518	0	0	0
0210762	OXFORD	OH		11/01/2017		18,253,085	0	0	0	0	0	0	126,256	0	0	0
0210763	LOS ANGELES	CA		01/11/2018		20,361,376	0	0	0	0	0	0	305,592	0	0	0
0210766	DENVER	CO		12/18/2017		11,877,094	0	0	0	0	0	0	58,164	0	0	0
0210767	HAVERSTRAW	NY		12/22/2017		17,313,624	0	0	0	0	0	0	163,469	0	0	0
0210781	HARTLAND	WI		03/30/2018		9,230,633	0	0	0	0	0	0	42,537	0	0	0
0210782	ELLCOTT CITY	MD		03/09/2018		13,067,490	0	0	0	0	0	0	64,824	0	0	0
0210783	SAN DIEGO	CA		04/12/2018		19,256,886	0	0	0	0	0	0	123,165	0	0	0
0210784	SALT LAKE CITY	UT		04/23/2018		21,354,496	0	0	0	0	0	0	139,845	0	0	0
0210786	SANTA MONICA	CA		06/08/2018		11,576,588	0	0	0	0	0	0	73,924	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0210790	BEAVERTON	OR		06/26/2018		6,665,328	0	0	0	0	0	0	0	.61,636	0	0	0
0210791	WILSONVILLE	OR		06/26/2018		13,517,929	0	0	0	0	0	0	0	.88,726	0	0	0
0210796	STAMFORD	CT		07/11/2018		7,858,246	0	0	0	0	0	0	0	.47,483	0	0	0
0210797	OMAHA	NE		06/15/2018		13,549,580	0	0	0	0	0	0	0	.83,337	0	0	0
0210798	ANNAPOLIS	MD		07/10/2018		10,678,554	0	0	0	0	0	0	0	.63,234	0	0	0
0210799	SCOTTSDALE	AZ		06/26/2018		25,328,692	0	0	0	0	0	0	0	.105,469	0	0	0
0210800	NEW ALBANY	OH		07/19/2018		31,525,942	0	0	0	0	0	0	0	.191,258	0	0	0
0210803	DALLAS	TX		12/30/2008		3,732,118	0	0	0	0	0	0	0	.20,910	0	0	0
0210804	DALLAS	TX		12/30/2008		9,330,302	0	0	0	0	0	0	0	.52,272	0	0	0
0210809	POMONA	CA		11/07/2018		7,190,310	0	0	0	0	0	0	0	.29,605	0	0	0
0210813	LENEXA	KS		01/28/2019		14,046,285	0	0	0	0	0	0	0	.79,021	0	0	0
0210815	ST PAUL	MN		04/09/2019		8,511,114	0	0	0	0	0	0	0	.34,452	0	0	0
0210819	LOUISVILLE	KY		05/01/2019		9,809,339	0	0	0	0	0	0	0	.83,970	0	0	0
0210828	GARNER	NC		06/07/2019		8,821,868	0	0	0	0	0	0	0	.40,043	0	0	0
0210829	SO WINDSOR	CT		10/31/2019		22,957,547	0	0	0	0	0	0	0	.129,691	0	0	0
0210831	HIGHLANDS PARK	CO		07/29/2019		19,876,805	0	0	0	0	0	0	0	.94,238	0	0	0
0210837	HALTOM CITY	TX		01/10/2020		0	0	0	0	0	0	0	0	.101,435	0	0	0
0210844	SAN ANTONIO	TX		02/20/2020		0	0	0	0	0	0	0	0	.153,545	0	0	0
0210847	FARMINGTON	UT		04/14/2020		0	0	0	0	0	0	0	0	.31,119	0	0	0
0210848	PLANO	TX		04/22/2020		0	0	0	0	0	0	0	0	.12,812	0	0	0
0210853	GLEN BURNIE	MD		05/04/2020		0	0	0	0	0	0	0	0	.21,045	0	0	0
210578A	KENNESAW	GA		10/31/2011		15,264,156	0	0	0	0	0	0	0	.89,020	0	0	0
210578B	KENNESAW	GA		11/20/2017		3,835,503	0	0	0	0	0	0	0	.22,073	0	0	0
210622A	LA JOLLA	CA		02/15/2013		16,661,291	0	0	0	0	0	0	0	.79,615	0	0	0
210622B	LA JOLLA	CA		06/05/2018		4,906,484	0	0	0	0	0	0	0	.16,666	0	0	0
210634A	E LONGMEADOW	MA		06/27/2013		16,668,261	0	0	0	0	0	0	0	.98,513	0	0	0
210634B	E LONGMEADOW	MA		08/16/2017		2,872,277	0	0	0	0	0	0	0	.15,361	0	0	0
210673A	ST LOUIS	MO		10/09/2014		21,700,587	0	0	0	0	0	0	0	.127,196	0	0	0
210673B	ST LOUIS	MO		05/15/2019		4,969,756	0	0	0	0	0	0	0	.15,698	0	0	0
210753A	EDINA	MN		09/01/2017		13,166,572	0	0	0	0	0	0	0	.133,074	0	0	0
210753B	EDINA	MN		04/09/2019		3,958,663	0	0	0	0	0	0	0	.16,022	0	0	0
210802A	TULSA	OK		09/12/2018		25,080,577	0	0	0	0	0	0	0	.106,179	0	0	0
210802B	TULSA	OK		09/12/2018		3,119,806	0	0	0	0	0	0	0	.8,052	0	0	0
210810A	PHOENIXVILLE	PA		11/29/2018		24,220,000	0	0	0	0	0	0	0	.99,576	0	0	0
210810B	PHOENIXVILLE	PA		11/29/2018		5,780,000	0	0	0	0	0	0	0	.16,022	0	0	0
210812A	OVERLAND PARK	KS		12/10/2018		21,554,078	0	0	0	0	0	0	0	.126,245	0	0	0
210812B	OVERLAND PARK	KS		12/10/2018		7,883,325	0	0	0	0	0	0	0	.33,748	0	0	0
210817A	SANDY SPRINGS	GA		02/07/2019		12,771,008	0	0	0	0	0	0	0	.71,349	0	0	0
210817B	SANDY SPRINGS	GA		02/07/2019		3,952,856	0	0	0	0	0	0	0	.15,065	0	0	0
210822C	FORT WORTH	TX		03/28/2019		3,237,836	0	0	0	0	0	0	0	.(65,799)	0	0	0
210823C	FORT WORTH	TX		03/28/2019		4,923,813	0	0	0	0	0	0	0	.(124,455)	0	0	0

QE02.4

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
210826C.....	JACKSONVILLE.....	FL.....	.....	08/23/2019....	.....	1,808,153	.....0	.....0	.....0	.....0	.....0	.....0	.....0	(54,715)	.....0	.....0
210852C.....	DENTON.....	TX.....	.....	03/05/2020....	.....	0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	(191,797)	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						1,928,299,143	.....0	.....0	.....0	.....0	.....0	.....0	.....0	12,825,981	.....0	.....0
0599999. Total Mortgages.....						1,969,405,124	.....0	.....0	.....0	.....0	.....0	.....0	.....0	40,685,563	.....0	.....0

QE02.5

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description		3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
			City	State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated													
46332# 12 4	Ironwood Mezzanine Fund IV-B.....		Wilmington.....	DE.....	Ironwood Mezzanine Fund IV-B.....		06/12/2018...	.....2	.....0	.....1,785,514	.....0	.....0	.....4.240
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated.....								.....0	.....1,785,514	.....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	.....0	.....586,091	.....0	.....0	.....2.000
723900 00 7	Arrowhead Capital Fund III LP.....		Dover.....	DE.....	Arrowhead Capital Fund III LP.....		06/28/2017...	.....2	.....0	.....72,042	.....0	.....0	.....6.670
BAN039 K3 1	Athene LP AAA Investments (co invest VI).....		Wilmington.....	DE.....	Athene LP AAA Investments (co invest VI).....		06/17/2020.....	.....0	.....1,720,900	.....0	.....0	.....0	.....82.890
BAN039 JX 7	Athene LP Apollo Natural Resources I.....		Wilmington.....	DE.....	Athene LP Apollo Natural Resources I.....		06/17/2020.....	.....3	.....5,000,000	.....0	.....0	.....0	.....3.080
BAN0FL JW 9	Athene LP Apollo Natural Resources II.....		Wilmington.....	DE.....	Athene LP Apollo Natural Resources II.....		06/17/2020.....	.....3	.....3,995,414	.....0	.....0	.....0	.....0.260
BAN0ZF 87 7	Athene LP Momentum Investor LP.....		Wilmington.....	DE.....	Athene LP Momentum Investor LP.....		06/30/2020.....	.....0	.....1,926,911	.....0	.....0	.....0	.....1.000
725800 00 0	Banc Fund X LP.....		Chicago.....	IL.....	Banc Fund X LP.....		05/16/2018.....	.....3	.....0	.....1,200,000	.....0	.....0	.....5.210
728900 00 0	Battery Ventures XIII LP.....		Wilmington.....	DE.....	Battery Ventures XIII LP.....		05/12/2020.....	.....0	.....360,000	.....0	.....0	.....0	.....0.750
729000 00 0	Battery Ventures XIII Side Fnd.....		Wilmington.....	DE.....	Battery Ventures XIII Side Fnd.....		05/12/2020.....	.....0	.....60,000	.....0	.....0	.....0	.....0.750
727000 00 0	CP Thor LLC.....		Wilmington.....	DE.....	CP Thor LLC.....		11/20/2018.....	.....3	.....0	.....2,000,000	.....0	.....0	.....3.870
723500 00 5	Canvas Ventures 2 LP.....		Wilmington.....	DE.....	Canvas Ventures 2 LP.....		05/09/2017.....	.....1	.....0	.....445,627	.....0	.....0	.....5.000
726000 00 0	Capital Partners III.....		Wilmington.....	DE.....	Capital Partners III.....		05/30/2018.....	.....3	.....0	.....70,000	.....0	.....0	.....2.330
729100 00 0	Cohere Capital Fund I LP.....		Wilmington.....	DE.....	Cohere Capital Fund I LP.....		06/12/2020.....	.....0	.....708,832	.....0	.....0	.....0	.....5.000
717900 00 5	Court Square Capital Part III.....		Wilmington.....	DE.....	Court Square Capital Part III.....		07/01/2016.....	.....3	.....0	.....60,258	.....0	.....0	.....1.010
723000 00 6	Crescent Mezzanine Partner VII.....		Wilmington.....	DE.....	Crescent Mezzanine Partner VII.....		12/08/2016.....	.....2	.....0	.....2,371,993	.....0	.....0	.....0.430
724600 00 2	EnCap Energy Capital Fund XI.....		Houston.....	TX.....	EnCap Energy Capital Fund XI.....		12/18/2017.....	.....0	.....0	.....143,769	.....0	.....0	.....0.340
723400 00 8	Energy & Minerals Fund IV LP.....		Wilmington.....	DE.....	Energy & Minerals Fund IV LP.....		04/26/2017.....	.....0	.....0	.....108,558	.....0	.....0	.....0.920
722100 00 5	Gamut Investment Fund I LP.....		Wilmington.....	DE.....	Gamut Investment Fund I LP.....		05/23/2016.....	.....3	.....0	.....517,783	.....0	.....0	.....1.500
719200 00 8	Great Hill Equity Partners V.....		Wilmington.....	DE.....	Great Hill Equity Partners V.....		10/01/2016.....	.....3	.....0	.....157,500	.....0	.....0	.....1.620
719100 00 0	Greenbriar Equity Fund III.....		Wilmington.....	DE.....	Greenbriar Equity Fund III.....		07/01/2016.....	.....3	.....0	.....101,667	.....0	.....0	.....1.190
723600 00 3	Gridiron Energy LLC.....		Wilmington.....	DE.....	Gridiron Energy LLC.....		05/10/2017.....	.....0	.....0	.....1,400	.....0	.....0	.....0.330
728800 00 0	Jade Equity Investors LP.....		Dover.....	DE.....	Jade Equity Investors LP.....		04/15/2020.....	.....0	.....799,773	.....0	.....0	.....0	.....0.730
725900 00 0	LS Power Fund IV Feeder 1 LP.....		Wilmington.....	DE.....	LS Power Fund IV Feeder 1 LP.....		11/27/2018.....	.....0	.....0	.....86,288	.....0	.....0	.....0.890
715700 00 1	Littlejohn Fund IV.....		Wilmington.....	DE.....	Littlejohn Fund IV.....		07/01/2015.....	.....3	.....0	.....6,553	.....0	.....0	.....0.810
719400 00 4	Littlejohn Fund V.....		Wilmington.....	DE.....	Littlejohn Fund V.....		07/01/2015.....	.....3	.....0	.....188,690	.....0	.....0	.....0.780
726200 00 0	Littlejohn VI.....		Wilmington.....	DE.....	Littlejohn VI.....		12/19/2019.....	.....3	.....0	.....1,239,466	.....0	.....0	.....0.870
721200 00 4	Lovell Minnick Equity Ptnr IV.....		Dover.....	DE.....	Lovell Minnick Equity Ptnr IV.....		12/01/2015.....	.....3	.....0	.....109,354	.....0	.....0	.....2.000
727200 00 0	Lovell Minnick Equity V LLP.....		Dover.....	DE.....	Lovell Minnick Equity V LLP.....		10/25/2019.....	.....3	.....0	.....1,292,194	.....0	.....0	.....1.200
721100 00 6	MSouth Equity Partners III LP.....		Wilmington.....	DE.....	MSouth Equity Partners III LP.....		11/09/2015.....	.....3	.....0	.....20,510	.....0	.....0	.....1.540
725700 00 0	MSouth Equity Partners IV LP.....		Wilmington.....	DE.....	MSouth Equity Partners IV LP.....		09/06/2019.....	.....3	.....0	.....203,080	.....0	.....0	.....2.270
724100 00 3	Mithril II LP.....		Dover.....	DE.....	Mithril II LP.....		09/08/2017.....	.....1	.....0	.....565,551	.....0	.....0	.....2.820
724700 01 8	Monomoy Capital Partners III L.....		Dover.....	DE.....	Monomoy Capital Partners III L.....		12/18/2017.....	.....3	.....0	.....25,052	.....0	.....0	.....1.970
724400 00 7	NB PRIVATE EQUITY CREDIT OPP.....		Dover.....	DE.....	NB PRIVATE EQUITY CREDIT OPP.....		10/13/2017.....	.....2	.....0	.....2,755,077	.....0	.....0	.....2.360
727100 00 0	NGP Natural Resources XII.....		Dover.....	DE.....	NGP Natural Resources XII.....		02/25/2019.....	.....0	.....0	.....224,262	.....0	.....0	.....0.040
724500 00 4	New Mountain Investments V LP.....		Wilmington.....	DE.....	New Mountain Investments V LP.....		11/29/2017.....	.....3	.....0	.....1,489,671	.....0	.....0	.....0.410
723200 00 2	Newstone Capital Partners III.....		Wilmington.....	DE.....	Newstone Capital Partners III.....		12/27/2016.....	.....2	.....0	.....47,422	.....0	.....0	.....2.430

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
728100 00 0	Northstar Mezz Ptnrs VII Feede.....	Wilmington.....	DE...	Northstar Mezz Ptnrs VII Feede.....		10/30/2019.....	.....2	.....0	.....193,103	.....0	.....0	.....4.350
722000 00 7	Pfingsten Partners Fund V LP.....	Wilmington.....	DE...	Pfingsten Partners Fund V LP.....		03/30/2016.....	.....3	.....0	.....45,998	.....0	.....0	.....3.930
725400 00 6	Public Pension Capital LLC.....	Wilmington.....	DE...	Public Pension Capital LLC.....		04/26/2018.....	.....3	.....0	.....86,248	.....0	.....0	.....3.180
723300 00 0	Summit Partners Growth Eq IX-A.....	Wilmington.....	DE...	Summit Partners Growth Eq IX-A.....		04/14/2017.....	.....3	.....0	.....718,500	.....0	.....0	.....0.450
722200 00 3	Summitt Ptners Vent Cap Fd IV.....	Wilmington.....	DE...	Summitt Ptners Vent Cap Fd IV.....		05/24/2016.....	.....3	.....0	.....1,150,500	.....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	.....0	.....128,231	.....0	.....0	.....2.440
726800 00 0	Thoma Bravo Fund XIII LP.....	Dover.....	DE...	Thoma Bravo Fund XIII LP.....		02/14/2019.....	.....3	.....0	.....2,238,138	.....0	.....0	.....0.060
722500 00 6	Vista Equity Partners Fund VI.....	Wilmington.....	DE...	Vista Equity Partners Fund VI.....		06/28/2016.....	.....3	.....0	.....111,110	.....0	.....0	.....0.100
720310 00 2	Welsh Carson Anderson & Stowe XII LP.....	Wilmington.....	DE...	Welsh Carson Anderson & Stowe XII LP.....		07/01/2016.....	.....3	.....0	.....67,483	.....0	.....0	.....0.500
726600 00 0	Butterfly Fund II LP.....	Grand Cayman.....	KY1..	Butterfly Fund II LP.....		11/16/2018.....	.....3	.....0	.....195,598	.....0	.....0	.....2.860
723800 00 9	Carlyle Structured Credit.....	George Town.....	KY1..	Carlyle Structured Credit.....		09/22/2017.....	.....2	.....0	.....6,968,788	.....0	.....0	.....3.580
728300 00 0	Cranemere Group Limited.....	England and Wales.....	UK...	Cranemere Group Limited.....		10/23/2019.....	.....3	.....0	.....2,999,865	.....0	.....0	.....1.330
725600 00 1	NCP Fund I LP.....	Grand Cayman.....	KY1..	NCP Fund I LP.....		11/13/2018.....	.....3	.....0	.....131,197	.....0	.....0	.....2.840
727300 00 0	Summit Partners Gw Eqy X-A.....	Grand Cayman.....	KY1..	Summit Partners Gw Eqy X-A.....		03/18/2020.....	.....3	.....0	.....407,700	.....0	.....0	.....0.180
726900 00 0	Vista Equity Partners Fund VII.....	Grand Cayman.....	KY1..	Vista Equity Partners Fund VII.....		01/24/2019.....	.....3	.....0	.....262	.....0	.....0	.....0.040
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								14,571,83031,532,57900XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
725300 00 8	CrossHarbor Inst Partn 2018.....	Wilmington.....	DE...	CrossHarbor Inst Partn 2018.....		10/18/2018.....	.....0	.....0	.....2,976,190	.....0	.....0	.....3.970
721000 00 8	Waterton Residential Property Venture XI.....	Wilmington.....	DE...	Waterton Residential Property Venture XI.....		10/21/2015.....	.....0	.....0	.....38,517	.....0	.....0	.....2.940
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								03,014,70700XXX.....
4899999. Subtotal - Unaffiliated.....								14,571,83036,332,80000XXX.....
5099999. Totals.....								14,571,83036,332,80000XXX.....

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
46332# 12 4	Ironwood Mezzanine Fund IV-B.....	Wilmington.....	DE..	Capital Distribution.....	06/12/2018	06/01/2020576,144000000576,144515,11800061,026
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated.....							576,14400000576,144515,11800061,026
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
723900 00 7	Arrowhead Capital Fund III LP.....	Dover.....	DE..	Capital Distribution.....	06/28/2017	04/02/2020	.....655,714	.....0	.....0	.....0	.....0	.....0	.....655,714	.....919,505	.....0	.....0	.....0	.....(263,791)
717900 00 5	Court Square Capital Part III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	06/01/2020	.....62,538	.....0	.....0	.....0	.....0	.....0	.....62,538	.....20,256	.....0	.....0	.....0	.....42,282
723000 00 6	Crescent Mezzanine Partner VII.....	Wilmington.....	DE..	Capital Distribution.....	12/08/2016	05/28/2020	.....979,059	.....0	.....0	.....0	.....0	.....0	.....979,059	.....553,698	.....0	.....0	.....0	.....425,361

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		
723500 00 5	Canvas Ventures 2 LP.....	Wilmington.....	DE..	Income Allocation.....	05/09/2017	06/30/2020	.....(536,312)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(536,312)	.....0	.....0	.....0	.....0	.....536,312
723400 00 8	Energy & Minerals Fund IV LP.....	Wilmington.....	DE..	Capital Distribution.....	04/26/2017	04/02/2020	.....228,734	.....0	.....0	.....0	.....0	.....0	.....0	.....228,734	.....2,135	.....0	.....0	.....0	.....0	.....226,599
728200 00 0	EMG Fund IV Sable Co-Investmen.....	Dover.....	DE..	Income Allocation.....	10/07/2019	06/30/2020	.....2,592,152	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,592,152	.....0	.....0	.....0	.....0	.....(2,592,152)
727700 00 0	EMG Fund V Iron Ore Phase 3.....	Dover.....	DE..	Expense Allocation.....	05/10/2019	06/30/2020	.....(390,777)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(390,777)	.....0	.....0	.....0	.....0	.....390,777
716200 00 1	Energy Fund XV.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	04/15/2020	.....37,184	.....0	.....0	.....0	.....0	.....0	.....0	.....37,184	.....6,066	.....0	.....0	.....0	.....0	.....31,118
722100 00 5	Gamut Investment Fund I LP.....	Wilmington.....	DE..	Capital Distribution.....	05/23/2016	04/13/2020	.....24,806	.....0	.....0	.....0	.....0	.....0	.....0	.....24,806	.....24,806	.....0	.....0	.....0	.....0	.....0
719100 00 0	Greenbriar Equity Fund III.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2016	06/04/2020	.....127,148	.....0	.....0	.....0	.....0	.....0	.....0	.....127,148	.....126,812	.....0	.....0	.....0	.....0	.....336
723600 00 3	Gridiron Energy LLC.....	Wilmington.....	DE..	Capital Distribution.....	05/10/2017	05/21/2020	.....10,000	.....0	.....0	.....0	.....0	.....0	.....0	.....10,000	.....10,000	.....0	.....0	.....0	.....0	.....0
725900 00 0	LS Power Fund IV Feeder 1 LP.....	Wilmington.....	DE..	Capital Distribution.....	11/27/2018	04/28/2020	.....112	.....0	.....0	.....0	.....0	.....0	.....0	.....112	.....0	.....0	.....0	.....0	.....0	.....112
715700 00 1	Littlejohn Fund IV.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015	06/30/2020	.....45,922	.....0	.....0	.....0	.....0	.....0	.....0	.....45,922	.....0	.....0	.....0	.....0	.....0	.....45,922
719400 00 4	Littlejohn Fund V.....	Wilmington.....	DE..	Capital Distribution.....	07/01/2015	04/15/2020	.....201,249	.....0	.....0	.....0	.....0	.....0	.....0	.....201,249	.....0	.....0	.....0	.....0	.....0	.....201,249
721200 00 4	Lovell Minnick Equity Ptnr IV.....	Dover.....	DE..	Capital Distribution.....	12/01/2015	05/11/2020	.....21,463	.....0	.....0	.....0	.....0	.....0	.....0	.....21,463	.....0	.....0	.....0	.....0	.....0	.....21,463
727200 00 0	Lovell Minnick Equity V LLP.....	Dover.....	DE..	Capital Distribution.....	10/25/2019	04/27/2020	.....8,143	.....0	.....0	.....0	.....0	.....0	.....0	.....8,143	.....0	.....0	.....0	.....0	.....0	.....8,143
724700 01 8	Monomoy Capital Partners III L.....	Dover.....	DE..	Capital Distribution.....	12/18/2017	06/30/2020	.....77,166	.....0	.....0	.....0	.....0	.....0	.....0	.....77,166	.....33,846	.....0	.....0	.....0	.....0	.....43,320
719800 00 5	New Mountain Partners IV LP.....	Wilmington.....	DE..	Capital Distribution.....	10/14/2016	05/08/2020	.....130,872	.....0	.....0	.....0	.....0	.....0	.....0	.....130,872	.....7,244	.....0	.....0	.....0	.....0	.....123,628
723200 00 2	Newstone Capital Partners III.....	Wilmington.....	DE..	Capital Distribution.....	12/27/2016	04/13/2020	.....314,509	.....0	.....0	.....0	.....0	.....0	.....0	.....314,509	.....2,217	.....0	.....0	.....0	.....0	.....312,292
723300 00 0	Summit Partners Growth Eq IX-A.....	Wilmington.....	DE..	Capital Distribution.....	04/14/2017	05/15/2020	.....749,099	.....0	.....0	.....0	.....0	.....0	.....0	.....749,099	.....205,806	.....0	.....0	.....0	.....0	.....543,293
725200 00 0	Tennenbaum Capital Ptnr VIII.....	Wilmington.....	DE..	Capital Distribution.....	03/22/2018	04/03/2020	.....32,704	.....0	.....0	.....0	.....0	.....0	.....0	.....32,704	.....257,962	.....0	.....0	.....0	.....0	.....(225,258)
727800 00 0	The Energy & Mineral Grp Fd V.....	Dover.....	DE..	Capital Distribution.....	05/10/2019	04/21/2020	.....193,790	.....0	.....0	.....0	.....0	.....0	.....0	.....193,790	.....143,599	.....0	.....0	.....0	.....0	.....50,191
722500 00 6	Vista Equity Partners Fund VI.....	Wilmington.....	DE..	Capital Distribution.....	06/28/2016	05/19/2020	.....135,177	.....0	.....0	.....0	.....0	.....0	.....0	.....135,177	.....135,369	.....0	.....0	.....0	.....0	.....(192)
722600 00 4	Vista Foundation Fund III LP.....	Wilmington.....	DE..	Capital Distribution.....	07/15/2016	05/05/2020	.....14,930	.....0	.....0	.....0	.....0	.....0	.....0	.....14,930	.....0	.....0	.....0	.....0	.....0	.....14,930
722700 00 2	Penfund Capital Fund V.....	Toronto.....	ON..	Capital Distribution.....	08/19/2016	06/01/2020	.....1,970,992	.....0	.....0	.....0	.....0	.....176,213	.....1,970,992	.....2,111,907	.....(176,213)	.....0	.....0	.....(176,213)	.....0	.....35,297
723800 00 9	Carlyle Structured Credit.....	George Town.....	KY1	Capital Distribution.....	09/22/2017	06/01/2020	.....1,657,955	.....0	.....0	.....0	.....0	.....0	.....1,657,955	.....865,421	.....0	.....0	.....0	.....0	.....0	.....792,534
726900 00 0	Vista Equity Partners Fund VII.....	Grand Cayman.....	KY1	Capital Distribution.....	01/24/2019	06/18/2020	.....25,314	.....0	.....0	.....0	.....0	.....0	.....25,314	.....0	.....0	.....0	.....0	.....0	.....0	.....25,314
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							9,369,643	0	0	0	0	176,213	7,704,580	7,091,712	(176,213)	0	(176,213)	0	(176,213)	789,080	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																					
721300 00 2	Crow Holdings Realty Ptr VII.....	Wilmington.....	DE..	Capital Distribution.....	01/14/2016	05/29/2020	.....1,167,315	.....0	.....0	.....0	.....0	.....0	.....0	.....1,167,315	.....796,197	.....0	.....0	.....0	.....0	.....371,118
721000 00 8	Waterton Residential Property Venture XI.....	Wilmington.....	DE..	Capital Distribution.....	10/21/2015	04/30/2020	.....38,517	.....0	.....0	.....0	.....0	.....0	.....0	.....38,517	.....0	.....0	.....0	.....0	.....0	.....38,517
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							1,205,832	0	0	0	0	0	1,205,832	796,197	0	0	0	0	0	409,635	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
704120 00 5	NLD.....			Capital Distribution.....	06/05/2015	03/31/2020	.....18,874,333	.....0	.....0	.....0	.....0	.....0	.....0	.....18,874,333	.....0	.....0	.....0	.....0	.....0	.....18,874,333
2599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							18,874,333	0	0	0	0	0	18,874,333	0	0	0	0	0	0	0	18,874,333
Any Other Class of Asset - Unaffiliated																					
726700 00 0	Advantage Capital Solar Ptr II.....	Wilmington.....	DE..	Capital Distribution.....	10/29/2018	04/15/2020	.....68,786	.....0	.....0	.....0	.....0	.....0	.....0	.....68,786	.....68,786	.....0	.....0	.....0	.....0	.....0
717700 00 9	GLC Solar Gen II LLC.....	Waterbury.....	VT..	Sale.....	01/07/2013	06/01/2020	.....666,241	.....(1)	.....0	.....0	.....0	.....(1)	.....0	.....666,241	.....70,117	.....0	.....(596,124)	.....(596,124)	.....0	.....0
4699999. Total - Any Other Class of Asset - Unaffiliated.....							735,027	(1)	0	0	0	(1)	0	735,027	138,903	0	(596,124)	(596,124)	0	0	
4899999. Subtotal - Unaffiliated.....							30,760,979	(1)	0	0	0	(1)	176,213	29,095,916	8,541,930	(176,213)	(596,124)	(772,337)	0	(772,337)	20,134,075
5099999. Totals.....							30,760,979	(1)	0	0	0	(1)	176,213	29,095,916	8,541,930	(176,213)	(596,124)	(772,337)	0	(772,337)	20,134,075

QE03.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
38376U	JU 4		06/01/2020	GOVERNMENT NATIONAL MORTGAGE SERIES 2017		26,006	26,006	0	1
38379P	S7 3		06/01/2020	GOVERNMENT NATIONAL MORTGAGE SERIES 2015		53,434	53,434	0	1
38380M	LQ 2		06/01/2020	Government National Mortgage A SERIES 20		43,570	43,570	0	1
38380N	JF 7		06/01/2020	GOVERNMENT NATIONAL MORTGAGE SERIES 2019		46,354	46,354	0	1
38380U	2K 8		06/01/2020	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		41,139	41,139	0	1
38380U	E4 1		06/01/2020	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		23,665	23,665	0	1
38380Y	BZ 7		06/01/2020	Government National Mortgage SERIES 2018		151,686	151,686	0	1
0599999	Total - Bonds - U.S. Government					385,854	385,854	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A8	SM 3		06/01/2020	Federal Natl Mtg Assn SERIES 2012102 CLA		22,648	22,648	0	1
3136AJ	RR 9		06/01/2020	Federal Natl Mtg Assn REMIC Ser 2014-14		85,361	85,361	0	1
3136AV	ZS 1		06/01/2020	FANNIE MAE SERIES 201716 CLASS JZ 3.00		41,232	41,232	0	1
3136B0	ZB 5		06/01/2020	Federal Natl Mtg Assn 2018-2 JZ 3.500%		103,657	103,657	0	1
3136B5	YJ 8		06/01/2020	Fannie mae SERIES 201939 CLASS PZ 3.00		35,628	35,628	0	1
3137F5	ZZ 1		06/01/2020	FREDDIE MAC SERIES 4791 CLASS Z 4.000%		47,144	47,144	0	1
3137FH	CC 5		06/01/2020	FREDDIE MAC SERIES 4824 CLASS ZM 4.000		99,743	99,743	0	1
3137FH	HP 1		06/01/2020	FREDDIE MAC SERIES 4821 CLASS ZM 3.500		92,748	92,748	0	1
3137FH	UC 5		06/01/2020	FREDDIE MAC SERIES 4830 CLASS DZ 4.500		153,117	153,117	0	1
3137FJ	AX 7		06/01/2020	FREDDIE MAC SERIES 4832 CLASS DZ 4.500		96,634	96,634	0	1
3137FK	2F 2		06/01/2020	FREDDIE MAC SERIES 4845 CLASS ZE 4.500		174,994	174,994	0	1
3137FK	7K 6		06/01/2020	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500		174,198	174,198	0	1
3137FK	D2 9		06/01/2020	FREDDIE MAC SERIES 4852 CLASS ZM 4.000		158,731	158,731	0	1
3137FK	SD 9		06/01/2020	FREDDIE MAC SERIES 4857 CLASS ZB 4.500		155,277	155,277	0	1
35563P	CB 3		06/01/2020	Freddie Mac - SCRT 17-3 3.250% 07/25/5		142,140	142,140	0	1
35563P	KK 4		06/01/2020	Freddie Mac - SCRT SERIES 20192 CLASS MZ		99,674	99,674	0	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					1,682,926	1,682,926	0	XXX
Bonds - Industrial and Miscellaneous									
00206R	JY 9		05/21/2020	AT&T INC 2.750% 06/01/31		998,390	1,000,000	0	2FE
00206R	KB 7		05/21/2020	AT&T INC 3.850% 06/01/60		4,978,700	5,000,000	0	2FE
00287Y	CJ 6		05/14/2020	ABBVIE INC 3.850% 06/15/24		6,987,950	7,000,000	0	2FE
00287Y	CN 7		05/14/2020	ABBVIE INC 4.750% 03/15/45		3,644,726	3,677,000	0	2FE
01166V	AA 7		06/23/2020	ALASKA AIRLINES 2020 TR 4.800% 08/15/2		4,000,000	4,000,000	0	1FE
013817	AJ 0		06/18/2020	Alcoa Inc 5.900% 02/01/27		1,388,429	1,400,000	21,437	2FE
013817	AK 7		04/07/2020	Alcoa Inc 5.950% 02/01/37		900,000	1,000,000	11,239	2FE
019736	AF 4		06/30/2020	Allison Transmission Inc 5.875% 06/01/		2,348,438	2,250,000	11,383	3FE
02209S	BD 4		05/27/2020	Altria Group Inc 4.800% 02/14/29		1,152,130	1,000,000	14,000	2FE
025932	AL 8		06/26/2020	American Financial Group 4.500% 06/15/		8,797,214	8,895,000	175,177	2FE
084423	AT 9		05/26/2020	Berkley WR 4.750% 08/01/44		1,432,338	1,250,000	19,297	2FE
097023	CV 5		04/30/2020	Boeing Co 5.705% 05/01/40		6,000,000	6,000,000	0	2FE
097023	CY 9		04/30/2020	Boeing Co 5.150% 05/01/30		17,000,000	17,000,000	0	2FE
099724	AH 9		06/23/2020	Borg Warner 4.375% 03/15/45		5,432,330	5,684,000	40,499	2FE
11135F	AH 4		04/06/2020	BROADCOM INC 5.000% 04/15/30		8,959,950	9,000,000	0	2FE
11135F	AR 2		05/05/2020	BROADCOM INC 4.300% 11/15/32		5,692,818	5,700,000	0	2FE
14448C	AB 0		05/12/2020	CARRIER GLOBAL CORP 3.377% 04/05/40		13,204,118	15,651,000	67,511	2FE
14448C	AC 8		06/19/2020	CARRIER GLOBAL CORP 3.577% 04/05/50		12,416,650	14,000,000	131,753	2FE
161175	BA 1		06/23/2020	Charter Comm Opt LLC/Cap 6.484% 10/23/		8,700,845	6,500,000	67,452	2FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
161175 BN 3	Charter Comm Opt LLC/Cap 5.750% 04/01/.....		06/17/2020.....	Various.....		9,536,095	7,597,000	85,143	2FE.....
219350 BF 1	Corning Inc 4.375% 11/15/57.....		05/12/2020.....	Credit Suisse.....		2,098,760	2,000,000	43,507	2FE.....
219350 BQ 7	Corning Inc 5.450% 11/15/79.....		06/22/2020.....	Various.....		8,711,323	7,346,000	26,901	2FE.....
224399 AT 2	Crane Co 4.200% 03/15/48.....		06/25/2020.....	Various.....		1,838,586	1,865,000	19,012	2FE.....
254687 FX 9	Walt Disney Co 2.650% 01/13/31.....		05/11/2020.....	ATHENE.....		999,320	1,000,000	0	1FE.....
260543 CE 1	Dow Chem Co 5.250% 11/15/41.....		06/01/2020.....	Sun Trust Robinson Humphrey.....		583,480	500,000	1,313	2FE.....
260543 CR 2	Dow Chem Co 5.550% 11/30/48.....		04/06/2020.....	Wells Fargo Funds.....		509,337	439,000	8,663	2FE.....
26078J AF 7	DowDuPont Inc 5.419% 11/15/48.....		05/12/2020.....	Robert W. Baird & Co.....		3,676,020	3,000,000	80,833	2FE.....
26746* AA 2	DYAL 3 ISSUER B 4.401% 06/15/30.....		06/23/2020.....	Direct-Private Placement.....		1,824,659	1,824,659	0	1FE.....
26746@ AA 0	DYAL 3 ISSUER A 4.400% 06/15/30.....		06/23/2020.....	Direct-Private Placement.....		3,175,341	3,175,341	0	1FE.....
293791 AF 6	Enterprise Products Oper 6.875% 03/01/.....		04/07/2020.....	Cantor Fitzgerald.....		547,153	475,000	3,447	2FE.....
29379V AQ 6	Enterprise Products Oper 6.450% 09/01/.....		04/06/2020.....	Deutsche Bank.....		3,003,102	2,700,000	17,899	2FE.....
294429 AS 4	Equifax Inc 3.100% 05/15/30.....		04/28/2020.....	ATHENE.....		1,010,300	1,000,000	258	2FE.....
29736R AQ 3	ESTEE LAUDER CO INC 2.600% 04/15/30.....		04/07/2020.....	ATHENE.....		249,540	250,000	0	1FE.....
31428X BS 4	FedEx Corp 4.950% 10/17/48.....		05/28/2020.....	Natixis.....		548,765	500,000	3,025	2FE.....
31428X CA 2	FedEx Corp 5.250% 05/15/50.....		04/03/2020.....	JP Morgan.....		5,200,125	5,250,000	0	2FE.....
38218E AB 3	Goodgreen Trust SERIES 20192A CLASS B.....		04/16/2020.....	Interest Capitalization.....		0	0	0	1FE.....
382550 BG 5	Goodyear Tire & Rubber 4.875% 03/15/27.....		04/06/2020.....	MarketAxess.....		1,942,650	2,250,000	7,008	4FE.....
384802 AB 0	Grainger WW Inc 4.600% 06/15/45.....		06/10/2020.....	ATHENE.....		1,241,055	1,000,000	21,914	1FE.....
404119 BV 0	HCA Inc 5.500% 06/15/47.....		06/12/2020.....	Various.....		22,766,356	18,770,000	440,888	2FE.....
406216 BJ 9	Halliburton Co 4.850% 11/15/35.....		04/06/2020.....	Various.....		2,716,040	3,343,000	64,404	2FE.....
406216 BK 6	Halliburton Co 5.000% 11/15/45.....		06/18/2020.....	MarketAxess.....		2,662,325	2,500,000	12,847	2FE.....
408203 AC 1	Hamlet Securitization Trust SERIES 2020C.....		05/28/2020.....	ATHENE.....		1,999,992	2,000,000	6,176	1FE.....
408203 AE 7	Hamlet Securitization Trust SERIES 2020C.....		05/28/2020.....	ATHENE.....		1,499,796	1,500,000	8,009	1FE.....
408203 AG 2	Hamlet Securitization Trust SERIES 2020C.....		05/28/2020.....	ATHENE.....		1,499,753	1,500,000	11,012	2FE.....
41242* BU 5	Hardwood Funding (NBA) 3.230% 06/07/40.....		06/08/2020.....	Direct-Private Placement.....		6,000,000	6,000,000	0	1FE.....
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40.....		05/15/2020.....	Direct-Private Placement.....		1,485,484	1,485,484	0	1Z.....
443201 AA 6	HOWMET AEROSPACE INC 6.875% 05/01/25.....		06/30/2020.....	Various.....		5,455,310	5,250,000	29,123	3FE.....
44891A BJ 5	HYUNDAI CAPITAL AMERICA 5.750% 04/06/2.....		04/02/2020.....	ATHENE.....		998,860	1,000,000	0	2FE.....
459506 AE 1	Intl Flavors & Fragrances Inc 4.375% 0.....		06/29/2020.....	Various.....		1,644,730	1,525,000	5,438	2FE.....
459506 AL 5	Intl Flavors & Fragrances Inc 5.000% 0.....		06/29/2020.....	Various.....		3,784,365	3,250,000	42,326	2FE.....
460690 BQ 2	Interpublic Group Co 5.400% 10/01/48.....		05/27/2020.....	MarketAxess.....		420,284	400,000	3,480	2FE.....
472319 AC 6	Jefferies Group Inc 6.250% 01/15/36.....		04/29/2020.....	MarketAxess.....		542,185	500,000	9,201	2FE.....
472319 AM 4	Jefferies Group Inc 6.500% 01/20/43.....		05/28/2020.....	Stifel, Nicolaus and Co.....		2,549,115	2,369,000	56,033	2FE.....
47233J BH 0	JEFFERIES GRP LLC / CAP 4.150% 01/23/3.....		04/07/2020.....	MarketAxess.....		1,542,406	1,593,000	13,966	2FE.....
48203R AD 6	Juniper Networks Inc 5.950% 03/15/41.....		06/30/2020.....	Various.....		4,801,533	4,060,000	35,578	2FE.....
491674 BM 8	Kentucky Utils Co 3.300% 06/01/50.....		05/19/2020.....	ATHENE.....		995,090	1,000,000	0	1FE.....
49271V AJ 9	KEURIG DR PEPPER INC 3.200% 05/01/30.....		04/07/2020.....	ATHENE.....		249,358	250,000	0	2FE.....
500255 AW 4	Kohls Corp 9.500% 05/15/25.....		04/27/2020.....	Morgan Stanley DWD.....		1,799,820	1,800,000	0	2FE.....
50247@ AA 4	LV STADIUM EVENT 3.360% 06/30/45.....		06/30/2020.....	Direct-Private Placement.....		4,500,000	4,500,000	0	2PL.....
524901 AR 6	Legg Mason Inc 5.625% 01/15/44.....		06/30/2020.....	Various.....		18,506,465	15,413,000	299,847	2FE.....
527288 BF 0	Leucadia National Corporation 6.625% 1.....		05/27/2020.....	Jefferies & Co.....		3,260,420	3,000,000	19,875	2FE.....
539830 BK 4	Lockheed Martin 4.500% 05/15/36.....		05/27/2020.....	ATHENE.....		1,286,980	1,000,000	1,750	1FE.....
540424 AT 5	LOEWS CORP 3.200% 05/15/30.....		05/27/2020.....	ATHENE.....		1,059,140	1,000,000	1,867	1FE.....
552676 AQ 1	MDC HOLDINGS INC 6.000% 01/15/43.....		04/06/2020.....	MarketAxess.....		2,125,395	2,250,000	31,125	3FE.....
55305B AS 0	M/I Homes Inc 4.950% 02/01/28.....		04/07/2020.....	MarketAxess.....		595,440	720,000	7,623	3FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
570535 AP 9	Markel Corp 5.000% 03/30/43.....		06/22/2020.....	Keybanc Capital Markets.....		1,225,236	1,067,000	12,448	2FE.....
570535 AT 1	Markel Corp 5.000% 05/20/49.....		06/05/2020.....	Various.....		6,755,261	5,815,000	7,706	2FE.....
570535 AV 6	Markel Corp 4.150% 09/17/50.....		06/09/2020.....	Barclays Capital.....		4,239,960	4,000,000	38,733	2FE.....
571903 BE 2	Marriott International 4.625% 06/15/30.....		05/28/2020.....	Goldman Sachs & Company.....		5,962,740	6,000,000	0	2FE.....
574599 BM 7	Masco Corp 4.500% 05/15/47.....		06/10/2020.....	Sun Trust Robinson Humphrey.....		6,463,534	6,212,000	20,966	2FE.....
595112 BQ 5	Micron Technology Inc 4.663% 02/15/30.....		04/06/2020.....	Stifel, Nicolaus and Co.....		4,692,150	4,500,000	30,892	2FE.....
60871R AH 3	MOLSON COORS BREWING CO 4.200% 07/15/4.....		04/06/2020.....	MarketAxess.....		1,633,374	1,800,000	17,430	2FE.....
61945C AD 5	MOSAIC CO 5.450% 11/15/33.....		04/08/2020.....	MIZUHO.....		1,329,020	1,400,000	31,368	2FE.....
61945C AE 3	MOSAIC CO 5.625% 11/15/43.....		05/26/2020.....	Janney Montgomery.....		4,490,200	4,400,000	8,938	2FE.....
631005 BJ 3	NARRAGANSETT ELECTRIC 3.395% 04/09/30.....		04/16/2020.....	ATHENE.....		368,835	360,000	114	1FE.....
65473P AJ 4	NISOURCE INC 3.600% 05/01/30.....		04/07/2020.....	ATHENE.....		249,078	250,000	0	2FE.....
675553 A# 8	OCHSNER CLINIC FOUNDATIO 4.320% 05/15/.....		06/25/2020.....	Direct-Private Placement.....		4,000,000	4,000,000	0	1Z.....
681919 BB 1	Omnicom Group 2.450% 04/30/30.....		05/27/2020.....	ATHENE.....		1,407,875	1,500,000	8,677	2FE.....
69352P AM 5	PPL CAPITAL FUNDING INC 4.000% 09/15/4.....		04/07/2020.....	Wells Fargo Funds.....		4,262,508	4,750,000	12,667	2FE.....
718549 AE 8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/4.....		04/06/2020.....	MarketAxess.....		1,067,379	1,143,000	1,089	2FE.....
731572 AB 9	Polo Ralph Lauren Corp 2.950% 06/15/30.....		06/01/2020.....	ATHENE.....		989,950	1,000,000	0	1FE.....
744320 AY 8	Prudential Financial Inc 3.905% 12/07/.....		06/10/2020.....	ATHENE.....		1,034,969	919,000	498	1FE.....
749685 AU 7	RPM Inc 5.250% 06/01/45.....		06/17/2020.....	Jefferies & Co.....		5,186,025	4,500,000	11,813	2FE.....
749685 AW 3	RPM Inc 4.250% 01/15/48.....		06/29/2020.....	Various.....		4,158,664	4,416,000	52,057	2FE.....
75513E AP 6	RAYTHEON TECH CORP 7.100% 11/15/27.....		06/10/2020.....	Tax Free Exchange.....		4,622,059	4,425,000	0	2FE.....
761713 BB 1	REYNOLDS AMERICAN INC 5.850% 08/15/45.....		06/25/2020.....	Various.....		10,886,573	8,942,000	150,999	2FE.....
778296 AD 5	Ross Stores Inc 4.800% 04/15/30.....		05/27/2020.....	ATHENE.....		1,154,970	1,000,000	7,067	2FE.....
78412D A# 6	Semco Energy Inc 2.450% 04/21/30.....		02/28/2020.....	ATHENE.....		1,000,000	1,000,000	0	1FE.....
78413H AB 5	SES 5.300% 04/04/43.....		05/26/2020.....	Various.....		1,943,932	2,200,000	4,240	2FE.....
78413K AB 8	SES GLOBAL AMERICAS HLDG 5.300% 03/25/.....		04/07/2020.....	Imperial Capital LLC.....		878,000	1,000,000	2,061	2FE.....
78486Q AE 1	SVB Financial Group 3.125% 06/05/30.....		06/02/2020.....	ATHENE.....		999,230	1,000,000	0	2FE.....
835495 AJ 1	SONOCO PRODUCTS CO 5.750% 11/01/40.....		06/30/2020.....	Various.....		3,204,576	2,660,000	16,968	2FE.....
860630 AG 7	Stifel Financial Corp 4.000% 05/15/30.....		05/13/2020.....	Stifel, Nicolaus and Co.....		1,489,275	1,500,000	0	2FE.....
871829 BN 6	Sysco Corp 6.600% 04/01/50.....		06/30/2020.....	Various.....		17,400,793	12,920,000	176,884	2FE.....
878091 BF 3	Teachers Insurance & Annuity 4.270% 05.....		06/11/2020.....	ATHENE.....		593,805	500,000	1,779	1FE.....
902691 B# 0	UGI UTILITIES 3.120% 04/16/50.....		04/16/2020.....	Direct-Private Placement.....		1,000,000	1,000,000	0	1FE.....
918204 BC 1	VF Corp 2.950% 04/23/30.....		05/27/2020.....	ATHENE.....		1,048,010	1,000,000	2,950	1FE.....
920253 AE 1	VALMONT INDUSTRIES 5.250% 10/01/54.....		05/21/2020.....	Various.....		6,304,259	6,338,000	23,071	2FE.....
92556H AD 9	VIACOMCBS INC 4.200% 05/19/32.....		05/12/2020.....	Deutsche Bank.....		6,817,650	7,000,000	0	2FE.....
929160 AV 1	Vulcan Materials Co 4.500% 06/15/47.....		05/29/2020.....	Keybanc Capital Markets.....		12,150,055	11,500,000	239,500	2FE.....
92940P AG 9	WRKCO INC 3.000% 06/15/33.....		06/01/2020.....	ATHENE.....		997,640	1,000,000	0	2FE.....
931427 AC 2	WALGREENS BOOTS ALLIANCE 4.800% 11/18/.....		04/28/2020.....	MarketAxess.....		679,110	627,000	13,543	2FE.....
960386 AM 2	WABTEC 4.950% 09/15/28.....		04/14/2020.....	Various.....		2,133,946	2,311,000	9,562	2FE.....
963320 AX 4	Whirlpool Corp 4.600% 05/15/50.....		06/29/2020.....	Various.....		6,544,208	6,420,000	9,798	2FE.....
983793 AH 3	XPO LOGISTICS INC 6.250% 05/01/25.....		04/23/2020.....	Various.....		3,497,500	3,500,000	0	3FE.....
98956P AB 8	Zimmer Holdings Inc 5.750% 11/30/39.....		04/07/2020.....	Barclays Capital.....		9,563,750	8,750,000	180,286	2FE.....
98956P AH 5	Zimmer Holdings Inc 4.450% 08/15/45.....		06/16/2020.....	MarketAxess.....		182,539	171,000	2,600	2FE.....
11271L AB 8	BROOKFIELD FINANCE INC 4.700% 09/20/47.....	A.....	05/26/2020.....	Susquehanna Intl.....		2,070,015	2,020,000	17,933	1FE.....
11271L AE 2	BROOKFIELD FINANCE INC 4.350% 04/15/30.....	A.....	04/07/2020.....	ATHENE.....		249,758	250,000	0	1FE.....
29250N BA 2	Enbridge Inc 4.000% 11/15/49.....	A.....	04/06/2020.....	Morgan Stanley DWD.....		1,961,383	2,153,000	34,209	2FE.....
87971M BH 5	Telus Corp (Canada) 4.600% 11/16/48.....	A.....	04/07/2020.....	Barclays Capital.....		4,832,683	4,330,000	79,119	2FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
98417E AN 0	Xstrata Finance Canada 6.000% 11/15/41	A	06/19/2020	Barclays Capital		2,331,340	2,000,000	12,667	2FE
98417E AR 1	Xstrata Finance Canada 5.550% 10/25/42	A	06/18/2020	Barclays Capital		2,910,647	2,604,000	22,883	2FE
00774M AN 5	AERCAP IRELAND CAP/GLOBA 6.500% 07/15/	D	06/04/2020	Various		4,246,088	4,200,000	0	2FE
03835V AH 9	APTIV PLC 5.400% 03/15/49	D	06/15/2020	Sun Trust Robinson Humphrey		3,565,107	3,383,000	46,685	2FE
05971K AF 6	BANCO SANTANDER SA 3.490% 05/28/30	D	05/20/2020	Bank of America		5,000,000	5,000,000	0	2FE
12674T AA 4	C&W SENIOR FINANCING DAC 6.875% 09/15/	D	06/29/2020	MarketAxess		994,261	1,004,000	31,828	4FE
12674T AB 2	C&W SENIOR FINANCING DAC 7.500% 10/15/	D	06/25/2020	Various		3,588,918	3,500,000	52,135	4FE
23636A AX 9	DANSKE BANK A/S 5.000% 01/12/23	D	06/24/2020	Tax Free Exchange		2,075,118	2,000,000	0	2FE
40049J BA 4	Grupo Televisa SA AD 5.000% 05/13/45	D	06/17/2020	Various		7,637,970	7,250,000	35,486	2FE
478375 AN 8	JOHNSON CONTROLS INTL PL 4.950% 07/02/	D	06/23/2020	Morgan Stanley DWD		1,457,949	1,232,000	29,306	2FE
63859W AF 6	NATIONWIDE BLDG SOCIETY 4.125% 10/18/3	D	04/06/2020	Various		4,275,099	4,500,000	87,656	2FE
66858C AE 7	Northwoods Capital Ltd SERIES 201812BA C	D	04/06/2020	Robert W. Baird & Co		4,084,300	4,700,000	7,779	1FE
714264 AK 4	PERNOD-RICARD SA 5.500% 01/15/42	D	04/07/2020	RBC Capital Markets		1,283,744	1,100,000	14,117	2FE
77588E AG 2	Romark Credit Funding I Ltd SERIES 20201	D	05/14/2020	GreensLedge Capital Markets		4,840,000	5,000,000	50,380	1FE
78410B AJ 4	Symphony Credit Opportunities SERIES 201	D	04/07/2020	Raymond James		10,532,500	11,000,000	77,540	1FE
80622G AE 4	SCENTRE MGMT LTD/RE1 LTD 4.375% 05/28/	D	05/19/2020	Citigroup Global		4,988,750	5,000,000	0	1FE
83367T BT 5	Societe Generale 5.625% 11/24/45	D	06/24/2020	Various		8,038,215	6,419,000	32,095	2FE
853254 AN 0	STANDARD CHARTERED PLC 5.700% 03/26/44	D	06/29/2020	Various		15,719,430	12,900,000	172,187	2FE
89153V AW 9	TOTAL CAPITAL INTL SA 3.386% 06/29/60	D	06/24/2020	Morgan Stanley DWD		4,500,000	4,500,000	0	1FE
904678 AS 8	UNICREDIT SPA 5.459% 06/30/35	D	06/23/2020	Citigroup Global		3,500,000	3,500,000	0	3FE
91911T AK 9	VALE OVERSEAS LIMITED 6.875% 11/10/39	D	06/05/2020	JP Morgan		2,540,000	2,000,000	11,076	2FE
92769V AJ 8	VIRGIN MEDIA FINANCE PLC 5.000% 07/15/	D	06/17/2020	Various		1,984,890	2,000,000	1,111	4FE
92769X AP 0	VIRGIN MEDIA SECURED FIN 5.500% 05/15/	D	04/06/2020	RBC Capital Markets		2,245,050	2,250,000	49,156	3FE
961214 EF 6	Westpac Bkg Corp 4.110% 07/24/34	D	05/27/2020	ATHENE		1,074,960	1,000,000	14,271	2FE
3899999	Total - Bonds - Industrial and Miscellaneous					524,614,092	497,748,484	3,955,552	XXX

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Bonds - Unaffiliated Bank Loans

00018K AD 7	A&R Logistics Term 2 1L 7.123% 05/05/2		01/01/2020	Tax Free Exchange		41,024	41,299	0	3PL
03967Y AB 6	Gannett Holdings LLC term loan Arctic Ho		01/01/2020	Tax Free Exchange		(1,273)	(1,339)	0	4
05456# AA 2	Avtex 5.185% 02/08/24		01/01/2020	Tax Free Exchange		2,282,348	2,291,903	0	4
05456# AC 8	Avtex 5.185% 02/08/24		01/01/2020	Tax Free Exchange		340,129	341,553	0	4PL
07385@ AB 4	BearCom 4.802% 07/06/24		01/01/2020	Tax Free Exchange		2,241,458	2,257,070	0	3PL
07385@ AC 2	BearCom 4.802% 07/06/24		01/01/2020	Tax Free Exchange		293,253	295,295	0	3PL
07385@ AF 5	BearCom 4.802% 07/06/24		01/01/2020	Tax Free Exchange		306,098	308,230	0	3PL
09071# AA 9	BioCare 5.552% 08/25/23		01/01/2020	Tax Free Exchange		1,622,485	1,626,420	0	5Z
09071# AC 5	BioCare 5.552% 08/25/23		01/01/2020	Tax Free Exchange		782,990	784,734	0	5Z
09354@ AA 9	Blink Fitness 5.052% 11/08/24		01/01/2020	Tax Free Exchange		1,419,661	1,433,362	0	5PL
09354@ AB 7	Blink Fitness 5.052% 11/08/24		04/28/2020	Direct-Private Placement		340,000	340,000	0	5PL
10153K AC 3	Boulder 5.873% 12/28/25		03/13/2020	Direct-Private Placement		(15,250)	(15,250)	0	2PL
10153K AD 1	Boulder 5.873% 12/28/25		04/06/2020	Direct-Private Placement		45,749	45,749	0	2PL
11244@ AA 9	Brook & Whittle 5.685% 10/17/23		01/01/2020	Tax Free Exchange		1,347,119	1,366,792	0	4PL
11244@ AB 7	Brook & Whittle 5.685% 10/17/24		01/01/2020	Tax Free Exchange		377,515	383,028	0	4PL
12695# AB 7	Chesapeake Urolo 4.928% 05/02/21		01/01/2020	Tax Free Exchange		197,728	199,850	0	5PL
12702# AA 0	Bakemark 5.412% 08/14/23		01/01/2020	Tax Free Exchange		1,957,294	1,993,774	0	4PL
20007* AA 9	Comar 5.412% 06/18/24		01/21/2020	Direct-Private Placement		(498,805)	(498,805)	0	3PL
20007* AB 7	Comar 5.412% 06/18/24		01/21/2020	Direct-Private Placement		498,805	498,805	0	3PL
21775P AC 7	CORA 4.594% 05/02/24		01/01/2020	Tax Free Exchange		248,412	250,099	0	3PL
27787# AC 2	EasyPak 6.969% 11/09/23		01/01/2020	Tax Free Exchange		1,099,375	1,109,905	0	4PL

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
27787# AD 0	EasyPak 6.969% 11/09/23		01/01/2020	Tax Free Exchange		257,622	260,089	0	4
34955* AA 2	Fortis 4.662% 12/15/23		01/01/2020	Tax Free Exchange		771,209	774,895	0	3PL
34955* AB 0	Fortis 4.662% 12/15/23		01/01/2020	Tax Free Exchange		282,742	284,094	0	3PL
34955* AE 4	Fortis 4.662% 12/15/23		01/01/2020	Tax Free Exchange		668,983	672,181	0	3PL
41781@ AB 3	Harvey Tool 5.052% 10/11/24		01/01/2020	Tax Free Exchange		319,967	320,113	0	3PL
44903* AB 2	Hygiena 8.052% 08/28/23		01/01/2020	Tax Free Exchange		426,451	433,877	0	5PL
44903* AD 8	Hygiena 8.052% 08/28/23		01/01/2020	Tax Free Exchange		25,358	25,800	0	5PL
44903* AF 3	Hygiena 8.052% 08/28/23		01/01/2020	Tax Free Exchange		301,895	307,152	0	5PL
45249@ AB 0	ImageFirst 5.373% 10/27/25		01/29/2020	Direct-Private Placement		355,764	355,764	0	3PL
45249@ AB 0	ImageFirst 5.373% 10/27/25		01/01/2020	Tax Free Exchange		2,160,291	2,174,387	0	3PL
45249@ AD 6	ImageFirst 5.373% 10/25/25		03/16/2020	Direct-Private Placement		(796,911)	(796,911)	0	3PL
45249@ AE 4	ImageFirst 5.373% 10/27/25		03/16/2020	Direct-Private Placement		441,147	441,147	0	3FE
53633G AD 0	LES 5.178% 12/20/23		01/01/2020	Tax Free Exchange		172,004	178,380	0	4PL
56377@ AA 3	MannaPro 6.162% 12/08/23		01/01/2020	Tax Free Exchange		2,318,319	2,340,617	0	3PL
56377@ AB 1	MannaPro 6.162% 12/08/23		02/04/2020	Direct-Private Placement		(42,457)	(42,457)	0	3PL
56377@ AC 9	MannaPro 6.162% 12/08/23		02/04/2020	Direct-Private Placement		42,457	42,457	0	3PL
61033# AA 7	MONROE Capital Private Feeder Senior Sec		06/23/2020	Direct-Private Placement		2,700,000	2,700,000	0	1PL
61033# AB 5	MONROE Capital Private Feeder Junior Sec		06/23/2020	Direct-Private Placement		300,000	300,000	0	1FE
61033* AA 1	MONROE Capital Private Feeder Senior Sec		06/23/2020	Direct-Private Placement		2,700,000	2,700,000	0	1PL
61033* AB 9	MONROE Capital Private Feeder Junior Sec		06/23/2020	Direct-Private Placement		300,000	300,000	0	1FE
61033@ AA 9	MONROE Capital Private Feeder Senior Sec		06/23/2020	Direct-Private Placement		2,700,000	2,700,000	0	1PL
61033@ AB 7	MONROE Capital Private Feeder Junior Sec		06/23/2020	Direct-Private Placement		300,000	300,000	0	1FE
61034* AA 0	MONROE Capital Private Feeder Senior Sec		06/23/2020	Direct-Private Placement		2,700,000	2,700,000	0	1PL
61034* AB 8	MONROE Capital Private Feeder Junior Sec		06/23/2020	Direct-Private Placement		300,000	300,000	0	1FE
66706* AA 6	Northstar Mezzanine VII Feeder Sr Unsecu		06/18/2020	Direct-Private Placement		1,737,931	1,737,931	0	2PL
70559@ AA 4	Prometheus Pegasus Global 5.912% 05/29		01/01/2020	Tax Free Exchange		630,627	633,688	0	3PL
70559@ AB 2	Prometheus Pegasus Global 5.912% 05/29		06/23/2020	Direct-Private Placement		96,761	96,761	0	3PL
73116* AC 2	ISN Polk-Hoffman 5.412% 06/20/22		01/01/2020	Tax Free Exchange		161,541	164,792	0	4PL
73937# AC 5	Empire Auto 6.313% 09/05/24		01/01/2020	Tax Free Exchange		436,897	438,600	0	2PL
74741* AA 7	Q-Centrix 4.802% 05/30/25		01/01/2020	Tax Free Exchange		2,125,273	2,154,675	0	2PL
74753H AC 0	Qualitor 6.094% 10/19/22		01/01/2020	Tax Free Exchange		2,108,552	2,113,582	0	2PL
75975# AC 3	Reladyne 2L 6.373% 07/22/22		01/01/2020	Tax Free Exchange		710,510	711,404	0	3PL
75975# AN 9	Reladyne 2L 6.373% 01/22/21		01/01/2020	Tax Free Exchange		95,564	95,684	0	3PL
75975# AQ 2	Reladyne 2L 6.373% 07/22/22		01/01/2020	Tax Free Exchange		72,130	72,221	0	3PL
75975# AU 3	Reladyne 2L 9.802% 01/21/23		01/01/2020	Tax Free Exchange		30,198	30,421	0	5
87297* AB 5	TLE 5.802% 06/28/24		01/01/2020	Tax Free Exchange		103,447	104,010	0	5PL
87298@ AA 4	Entertainment Pa TPG VIII 6.052% 05/11		01/01/2020	Tax Free Exchange		2,889,722	2,909,380	0	3PL
87758# AA 5	Taymax 2.802% 07/31/25		01/01/2020	Tax Free Exchange		2,190,842	2,206,828	0	5PL
87758@ AA 7	Taymax 2.802% 07/31/25		01/01/2020	Tax Free Exchange		417,002	420,044	0	5PL
91141# AA 3	United Scope 4.662% 12/01/23		01/01/2020	Tax Free Exchange		1,740,140	1,766,432	0	3PL
91830@ AD 5	VLS 6.178% 10/17/23		01/01/2020	Tax Free Exchange		1,460,486	1,480,491	0	3PL
91830@ AF 0	VLS 6.178% 10/17/23		01/01/2020	Tax Free Exchange		297,387	301,460	0	3PL
91830@ AG 8	VLS 6.178% 10/17/23		01/01/2020	Tax Free Exchange		366,071	371,085	0	3FE
91835# AA 4	Vital Records VRC Companies 6.662% 03/		02/27/2020	Direct-Private Placement		(129,703)	(129,703)	0	4PL
91835# AA 4	Vital Records VRC Companies 6.662% 03/		02/28/2020	Tax Free Exchange		404,857	405,201	0	4PL
91835# AE 6	Vital Records VRC Companies 6.662% 03/		02/27/2020	Direct-Private Placement		138,316	138,316	0	4PL

QE04.4

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
91835# AE 6	Vital Records VRC Companies 6.662% 03/.....		01/01/2020.....	Tax Free Exchange.....		266,525	266,885	0	4PL.....
92840@ AA 7	VistaPharm 6.344% 12/21/21.....		01/01/2020.....	Tax Free Exchange.....		1,581,113	1,590,538	0	4PL.....
98053# AA 4	Woodstream 6.435% 05/31/21.....		01/01/2020.....	Tax Free Exchange.....		90,446	90,596	0	4PL.....
C3935* AA 9	Giraffe US\$ 5.302% 12/07/24.....		10/09/2019.....	Direct-Private Placement.....		(2,868,340)	(2,897,314)	0	3PL.....
C3935* AA 9	Giraffe CDN 5.302% 12/07/24.....		10/09/2019.....	Direct-Private Placement.....		2,868,340	2,897,314	0	3PL.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					54,653,591	54,995,381	0	XXX.....
8399997	Total - Bonds - Part 3.....					581,336,463	554,812,645	3,955,552	XXX.....
8399999	Total - Bonds.....					581,336,463	554,812,645	3,955,552	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
31338\$ 11 2	FHLB - Dallas Class B.....		06/29/2020.....	Direct.....		4,926,000	492,600	0	XXX.....
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					492,600	492,600	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					492,600	492,600	0	XXX.....
9799999	Total - Common Stocks.....					492,600	492,600	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					492,600	492,600	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					581,829,063	554,812,645	3,955,552	XXX.....

QE04.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
3620AS W5 4	Government National Mortgage A 738768.		06/01/2020.	Paydown.....		227,244	227,244	238,428	236,950	0	(9,707)	0	(9,707)	0	227,244	0	0	0	4,220	09/15/2041.	1.....
36225A PD 6	Government Natl Mtg Assn Pool 780420 7		06/01/2020.	Paydown.....		960	960	985	968	0	(7)	0	(7)	0	960	0	0	0	30	08/15/2026.	1.....
36225A UH 1	Government Natl Mtg Assn Pool 780584 7		06/01/2020.	Paydown.....		1,140	1,140	1,151	1,146	0	(5)	0	(5)	0	1,140	0	0	0	34	06/15/2027.	1.....
36230K L4 1	Government National Mortgage A 751247.		06/01/2020.	Paydown.....		783,369	783,369	819,110	815,862	0	(32,494)	0	(32,494)	0	783,369	0	0	0	12,747	10/15/2040.	1.....
38373A EF 9	Government National Mortgage A REMIC Se		06/01/2020.	Paydown.....		336,656	336,656	325,662	331,469	0	5,188	0	5,188	0	336,656	0	0	0	6,526	08/20/2039.	1.....
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL		06/01/2020.	Paydown.....		0	0	1,217	1,116	0	(1,116)	0	(1,116)	0	0	0	0	0	76	10/16/2048.	1.....
38374U N7 2	Government Natl Mtg Assn REMIC Ser 2009		06/01/2020.	Paydown.....		236,764	236,764	226,110	231,952	0	4,812	0	4,812	0	236,764	0	0	0	4,535	06/20/2039.	1.....
38374U S2 8	Government Natl Mtg Assn REMIC Ser 200		06/01/2020.	Paydown.....		659,549	659,549	628,221	645,525	0	14,024	0	14,024	0	659,549	0	0	0	12,687	06/20/2039.	1.....
38374V AY 5	Government Natl Mtg Assn REMIC Ser 200		06/01/2020.	Paydown.....		1,412,630	1,412,630	1,391,441	1,402,622	0	10,008	0	10,008	0	1,412,630	0	0	0	26,551	06/20/2039.	1.....
38374V HM 4	Government Natl Mtg Assn REMIC Ser 200		06/01/2020.	Paydown.....		892,039	892,039	904,862	892,039	0	0	0	0	0	892,039	0	0	0	17,278	06/20/2038.	1.....
38376C XK 0	Government Natl Mtg Assn REMIC Ser 200		06/01/2020.	Paydown.....		810,688	810,688	794,474	802,605	0	8,082	0	8,082	0	810,688	0	0	0	15,560	09/20/2039.	1.....
38376E J2 2	Government Natl Mtg Assn REMIC Ser 200		06/01/2020.	Paydown.....		715,333	715,333	681,354	706,990	0	8,343	0	8,343	0	715,333	0	0	0	11,863	11/16/2024.	1.....
38376F FD 9	Government Natl Mtg Assn REMIC Ser 200		06/01/2020.	Paydown.....		259,617	259,617	250,855	255,630	0	3,987	0	3,987	0	259,617	0	0	0	4,885	08/20/2039.	1.....
38376G GN 4	Government Natl Mtg Assn SERIES 201040 C		06/01/2020.	Paydown.....		0	0	3,442	3,050	0	(3,050)	0	(3,050)	0	0	0	0	0	226	12/16/2043.	1.....
38376J DY 7	Government Natl Mtg Assn REMIC Ser 200		06/01/2020.	Paydown.....		783,148	783,148	764,916	774,920	0	8,228	0	8,228	0	783,148	0	0	0	15,140	10/20/2038.	1.....
38376J SZ 8	Government Natl Mtg Assn REMIC Ser 200		06/01/2020.	Paydown.....		931,619	931,619	939,770	933,759	0	(2,140)	0	(2,140)	0	931,619	0	0	0	17,750	11/20/2039.	1.....
38376K WB 3	Government Natl Mtg Assn REMIC Ser 200		06/01/2020.	Paydown.....		1,744,376	1,744,376	1,706,491	1,726,038	0	18,338	0	18,338	0	1,744,376	0	0	0	33,508	07/20/2039.	1.....
38376P 4N 7	Government Natl Mtg Assn REMIC Ser 200		06/01/2020.	Paydown.....		497,210	497,210	494,401	495,325	0	1,884	0	1,884	0	497,210	0	0	0	9,455	12/20/2039.	1.....
38377E HD 9	Government Natl Mtg Assn REMIC Ser 201		06/01/2020.	Paydown.....		1,123,286	1,123,286	1,131,711	1,121,636	0	1,651	0	1,651	0	1,123,286	0	0	0	21,614	04/20/2039.	1.....
38377Y W4 8	Government National Mortgage A SERIES 20		06/20/2020.	Paydown.....		0	0	45,418	39,937	0	(39,937)	0	(39,937)	0	0	0	0	0	3,743	10/20/2041.	1.....
0599999.	Total - Bonds - U.S. Government.....					11,415,628	11,415,628	11,350,019	11,419,539	0	(3,911)	0	(3,911)	0	11,415,628	0	0	0	218,428	XXX	XXX
Bonds - All Other Government																					
000000 00 0	CNAC HK FINBRIDGE CO LTD 4.125% 07/19/	A	05/05/2020.	Blackrock EM Sovereign Fund.....		2,993,705	2,923,000	2,706,948	2,735,053	0	6,781	0	6,781	0	2,741,834	0	251,871	251,871	94,032	07/19/2027.	2FE.....
000000 00 0	REPUBLIC OF SRI LANKA 5.750% 01/18/22	D	05/05/2020.	Blackrock EM Sovereign Fund.....		671,167	1,046,000	1,022,077	1,030,462	0	2,242	0	2,242	0	1,032,703	0	(361,537)	(361,537)	61,365	01/18/2022.	4FE.....
000000 00 0	BANCO DEL ESTADO -CHILE 3.875% 02/08/2	D	05/05/2020.	Blackrock EM Sovereign Fund.....		1,074,536	1,051,000	1,049,660	1,050,079	0	138	0	138	0	1,050,216	0	24,320	24,320	29,552	02/08/2022.	1FE.....

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
000000 00 0	CORP FINANCIERA DE DESAR 4.750% 02/08/	D	05/05/2020	Blackrock EM Sovereign Fund.....		725,265	669,000	680,448	676,076	0	(1,488)	0	(1,488)	0	674,587	0	50,678	50,678	53,989	02/08/2022	2FE.....
000000 00 0	PETRONAS CAPITAL LTD 3.125% 03/18/22	D	05/05/2020	Blackrock EM Sovereign Fund.....		811,268	830,000	815,825	821,265	0	1,745	0	1,745	0	823,010	0	(11,742)	(11,742)	41,186	03/18/2022	1FE.....
000000 00 0	SINOPEC GRP OVERSEA 2012 3.900% 05/17/	D	05/05/2020	Blackrock EM Sovereign Fund.....		795,342	767,000	769,022	768,203	0	(160)	0	(160)	0	768,044	0	27,298	27,298	13,476	05/17/2022	1FE.....
000000 00 0	COSTA RICA GOVERNMENT 4.250% 01/26/23	D	05/05/2020	Various.....		1,467,952	1,646,000	1,481,892	1,523,029	0	12,201	0	12,201	0	1,535,230	0	(67,278)	(67,278)	53,731	01/26/2023	4FE.....
000000 00 0	FONDO MIVIVIENDA SA 3.500% 01/31/23	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,802,381	1,794,000	1,735,125	1,752,387	0	4,280	0	4,280	0	1,756,667	0	45,714	45,714	47,531	01/31/2023	2FE.....
000000 00 0	STATE OIL CO OF THE AZER 4.750% 03/13/	D	05/05/2020	Blackrock EM Sovereign Fund.....		617,617	615,000	608,139	610,277	0	440	0	440	0	610,717	0	6,900	6,900	18,196	03/13/2023	3FE.....
000000 00 0	REPUBLIC OF SRI LANKA 5.750% 04/18/23	D	05/05/2020	Blackrock EM Sovereign Fund.....		366,120	678,000	676,305	0	0	217	0	217	0	676,522	0	(310,402)	(310,402)	21,550	04/18/2023	4FE.....
000000 00 0	PERTAMINA PERSERO PT 4.300% 05/20/23	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,506,981	2,467,000	2,442,859	2,449,136	0	1,613	0	1,613	0	2,450,748	0	56,232	56,232	47,061	05/20/2023	2FE.....
000000 00 0	REPUBLIC OF ECUADOR 8.750% 06/02/23	D	05/05/2020	Blackrock EM Sovereign Fund.....		513,105	1,459,000	1,376,925	1,397,965	0	5,286	0	5,286	0	1,403,251	0	(890,146)	(890,146)	730	06/02/2023	6FE.....
000000 00 0	RUSSIAN FEDERATION 4.875% 09/16/23	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,182,090	2,000,000	2,061,666	2,044,932	0	(3,693)	0	(3,693)	0	2,041,239	0	140,851	140,851	60,558	09/16/2023	2FE.....
000000 00 0	REPUBLIC OF AZERBAIJAN 4.750% 03/18/24	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,131,366	1,110,000	1,097,108	1,100,319	0	681	0	681	0	1,101,000	0	30,366	30,366	32,425	03/18/2024	3FE.....
000000 00 0	REPUBLIC OF ECUADOR 7.950% 06/20/24	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,249,538	3,447,000	3,136,788	3,196,120	0	15,863	0	15,863	0	3,211,982	0	(1,962,445)	(1,962,445)	1,724	06/20/2024	6FE.....
000000 00 0	REPUBLIC OF KAZAKHSTAN 3.875% 10/14/24	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,178,370	1,110,000	1,110,437	1,110,386	0	(24)	0	(24)	0	1,110,361	0	68,008	68,008	23,346	10/14/2024	2FE.....
000000 00 0	PETRONAS CAPITAL LTD 3.500% 03/18/25	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,972,711	1,889,000	1,826,820	1,838,881	0	2,841	0	2,841	0	1,841,722	0	130,988	130,988	40,673	03/18/2025	1FE.....
000000 00 0	COSTA RICA GOVERNMENT 4.375% 04/30/25	D	05/05/2020	Various.....		929,877	1,127,000	996,593	1,017,738	0	5,580	0	5,580	0	1,023,319	0	(93,442)	(93,442)	24,578	04/30/2025	4FE.....
000000 00 0	CORP FINANCIERA DE DESAR 4.750% 07/15/	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,870,816	1,794,000	1,797,502	1,796,828	0	(150)	0	(150)	0	1,796,678	0	74,137	74,137	67,449	07/15/2025	2FE.....
000000 00 0	CODELCO INC 4.500% 09/16/25.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		817,375	767,000	774,928	773,404	0	(326)	0	(326)	0	773,078	0	44,297	44,297	21,397	09/16/2025	1FE.....
000000 00 0	DOMINICAN REPUBLIC 6.875% 01/29/26	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,133,310	2,199,000	2,340,753	2,317,403	0	(5,423)	0	(5,423)	0	2,311,980	0	(178,670)	(178,670)	113,761	01/29/2026	3FE.....
000000 00 0	SOUTHERN GAS CORRIDOR 6.875% 03/24/26	D	05/05/2020	Blackrock EM Sovereign Fund.....		536,517	501,000	536,531	530,577	0	(1,319)	0	(1,319)	0	529,259	0	7,258	7,258	20,725	03/24/2026	3FE.....
000000 00 0	STATE OF QATAR 3.250% 06/02/26.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,798,223	1,711,000	1,715,278	1,714,946	0	(182)	0	(182)	0	1,714,764	0	83,459	83,459	22,834	06/02/2026	1FE.....
000000 00 0	EXPORT-IMPORT BK INDIA 3.375% 08/05/26	D	05/05/2020	Various.....		221,063	225,000	204,729	207,918	0	777	0	777	0	208,695	0	12,367	12,367	5,738	08/05/2026	2FE.....
000000 00 0	EMPRESA NACIONAL DEL PET 3.750% 08/05/	D	05/05/2020	Various.....		1,311,267	1,355,000	1,268,557	1,281,678	0	3,148	0	3,148	0	1,284,826	0	26,442	26,442	37,399	08/05/2026	2FE.....
000000 00 0	SINOPEC GRP OVERSEAS DEV 2.750% 09/29/	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,168,409	1,134,000	1,012,162	1,029,830	0	4,384	0	4,384	0	1,034,214	0	134,195	134,195	17,803	09/29/2026	1FE.....

QE05.1

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
000000 00 0	Republic of Indonesia 4.350% 01/08/27...	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,806,449	2,652,000	2,614,478	2,619,535	0	1,305	0	1,305	0	2,620,840	0	185,609	185,609	93,541	01/08/2027	2FE.....
000000 00 0	CHINA DEVELOPMENT BANK 3.375% 01/24/27	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,535,175	2,348,000	2,233,993	2,250,968	0	3,928	0	3,928	0	2,254,896	0	280,279	280,279	60,660	01/24/2027	1FE.....
000000 00 0	DOMINICAN REPUBLIC 5.950% 01/25/27	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,406,361	1,522,000	1,525,919	1,525,347	0	(129)	0	(129)	0	1,525,217	0	(118,856)	(118,856)	69,047	01/25/2027	3FE.....
000000 00 0	KINGDOM OF JORDAN 5.750% 01/31/27	D	05/05/2020	Blackrock EM Sovereign Fund.....		841,430	877,000	930,716	0	0	(1,987)	0	(1,987)	0	928,729	0	(87,299)	(87,299)	38,173	01/31/2027	4FE.....
000000 00 0	ARAB REPUBLIC OF EGYPT 7.500% 01/31/27	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,503,236	1,530,000	1,545,986	1,543,619	0	(505)	0	(505)	0	1,543,114	0	(39,879)	(39,879)	85,905	01/31/2027	4FE.....
000000 00 0	KAZMUNAYGAS NATIONAL CO 4.750% 04/19/2	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,709,895	1,729,000	1,692,705	1,697,725	0	1,167	0	1,167	0	1,698,892	0	11,004	11,004	43,539	04/19/2027	2FE.....
000000 00 0	STATE GRID OVERSEAS INV 3.500% 05/04/2	D	05/05/2020	Blackrock EM Sovereign Fund.....		908,289	834,000	787,096	793,819	0	1,542	0	1,542	0	795,361	0	112,928	112,928	14,251	05/04/2027	1FE.....
000000 00 0	PERUSAHAAN LISTRIK NEGAR 4.125% 05/15/	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,413,932	1,423,000	1,290,362	1,304,738	0	4,420	0	4,420	0	1,309,158	0	104,774	104,774	27,313	05/15/2027	2FE.....
000000 00 0	CODELCO INC 3.625% 08/01/27.....	D	05/05/2020	Various.....		1,825,492	1,794,000	1,690,884	1,704,576	0	3,298	0	3,298	0	1,707,874	0	117,619	117,619	48,584	08/01/2027	1FE.....
000000 00 0	KAZTRANSGAS JSC 4.375% 09/26/27....	D	05/04/2020	Various.....		726,805	767,000	718,304	724,715	0	1,477	0	1,477	0	726,191	0	614	614	19,991	09/26/2027	2FE.....
000000 00 0	EXPORT-IMPORT BANK CHINA 3.250% 11/28/	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,071,358	1,916,000	1,769,571	1,788,325	0	4,498	0	4,498	0	1,792,822	0	278,536	278,536	26,207	11/28/2027	1FE.....
000000 00 0	REPUBLIC OF KENYA 7.250% 02/28/28..	D	05/05/2020	Blackrock EM Sovereign Fund.....		552,423	615,000	597,380	599,233	0	454	0	454	0	599,687	0	(47,264)	(47,264)	29,631	02/28/2028	4FE.....
000000 00 0	SAUDI INTERNATIONAL BOND 3.625% 03/04/	D	05/05/2020	Blackrock EM Sovereign Fund.....		3,190,303	3,066,000	2,942,902	2,957,583	0	3,641	0	3,641	0	2,961,224	0	229,079	229,079	72,709	03/04/2028	1FE.....
000000 00 0	STATE OF QATAR 4.500% 04/23/28.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,134,018	1,889,000	1,894,765	1,894,454	0	(183)	0	(183)	0	1,894,271	0	239,747	239,747	44,030	04/23/2028	1FE.....
000000 00 0	MEXICO CITY ARPT TRUST 3.875% 04/30/28	D	04/21/2020	Blackrock EM Sovereign Fund.....		284,832	337,000	298,809	303,646	0	993	0	993	0	304,639	0	(19,807)	(19,807)	6,275	04/30/2028	2FE.....
000000 00 0	DOMINICAN REPUBLIC 6.000% 07/19/28	D	04/21/2020	Blackrock EM Sovereign Fund.....		401,129	442,000	491,548	0	0	(1,369)	0	(1,369)	0	490,179	0	(89,050)	(89,050)	20,118	07/19/2028	3FE.....
000000 00 0	RUSSIAN FEDERATION 4.375% 03/21/29	D	05/05/2020	Various.....		3,307,800	3,000,000	2,858,108	2,872,830	0	3,574	0	3,574	0	2,876,404	0	431,396	431,396	79,479	03/21/2029	2FE.....
000000 00 0	SAUDI ARABIAN OIL CO 3.500% 04/16/29	D	04/20/2020	Blackrock EM Sovereign Fund.....		1,706,638	1,711,000	1,678,919	1,680,711	0	835	0	835	0	1,681,546	0	25,092	25,092	30,858	04/16/2029	1FE.....
000000 00 0	SAUDI INTERNATIONAL BOND 4.375% 04/16/	D	05/05/2020	Blackrock EM Sovereign Fund.....		949,366	858,000	875,160	874,040	0	(467)	0	(467)	0	873,573	0	75,793	75,793	20,211	04/16/2029	1FE.....
000000 00 0	REPUBLIC OF GHANA 7.625% 05/16/29.	D	05/05/2020	Blackrock EM Sovereign Fund.....		750,906	960,000	962,106	529,296	0	(28)	0	(28)	0	963,470	0	(212,564)	(212,564)	33,369	05/16/2029	4FE.....
000000 00 0	ABU DHABI GOVT INTL 2.500% 09/30/29	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,994,405	1,988,000	1,977,881	1,978,110	0	294	0	294	0	1,978,404	0	16,001	16,001	28,939	09/30/2029	1FE.....
000000 00 0	REPUBLIC OF NIGERIA 7.143% 02/23/30	D	05/05/2020	Various.....		1,391,120	1,816,000	1,806,872	1,201,251	0	181	0	181	0	1,809,865	0	(418,744)	(418,744)	88,991	02/23/2030	4FE.....
000000 00 0	STATE OIL CO OF THE AZER 6.950% 03/18/	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,578,142	1,464,000	1,552,549	1,544,158	0	(1,862)	0	(1,862)	0	1,542,296	0	35,846	35,846	62,566	03/18/2030	3FE.....
000000 00 0	REPUBLIC OF NIGERIA 7.875% 02/16/32	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,448,888	1,889,000	1,911,847	1,909,960	0	(387)	0	(387)	0	1,909,574	0	(460,686)	(460,686)	104,737	02/16/2032	4FE.....
000000 00 0	PETROLEOS DEL PERU SA 4.750% 06/19/32	D	05/05/2020	Various.....		1,367,364	1,374,000	1,307,012	1,311,780	0	1,300	0	1,300	0	1,313,080	0	54,284	54,284	26,007	06/19/2032	2FE.....
000000 00 0	REPUBLIC OF AZERBAIJAN 3.500% 09/01/32	D	05/05/2020	Various.....		535,270	599,000	491,104	499,533	0	1,801	0	1,801	0	501,334	0	33,936	33,936	13,811	09/01/2032	3FE.....

QE05.2

SCHEDULE D - PART 4

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
000000 00 0	REPUBLIC OF SENEGAL 6.250% 05/23/33	D	05/05/2020	Blackrock EM Sovereign Fund.....		514,568	575,000	497,318	500,781	0	1,071	0	1,071	0	501,851	0	12,716	12,716	15,816	05/23/2033	4FE.....
000000 00 0	Republic of Indonesia 4.625% 04/15/43	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,223,150	1,163,000	1,075,664	1,078,236	0	862	0	862	0	1,079,098	0	144,051	144,051	35,991	04/15/2043	2FE.....
000000 00 0	COSTA RICA GOVERNMENT 5.625% 04/30/43	D	05/05/2020	Blackrock EM Sovereign Fund.....		404,624	615,000	518,863	521,082	0	527	0	527	0	521,609	0	(116,985)	(116,985)	17,032	04/30/2043	4FE.....
000000 00 0	ROMANIA 6.125% 01/22/44	D	05/05/2020	Blackrock EM Sovereign Fund.....		624,511	520,000	591,677	589,512	0	(495)	0	(495)	0	589,016	0	35,494	35,494	24,623	01/22/2044	2FE.....
000000 00 0	REPUBLIC OF KAZAKHSTAN 4.875% 10/14/44	D	05/05/2020	Blackrock EM Sovereign Fund.....		3,392,695	2,939,000	2,849,553	2,852,288	0	578	0	578	0	2,852,866	0	539,829	539,829	77,914	10/14/2044	2FE.....
000000 00 0	CODELCO INC 4.875% 11/04/44	D	05/05/2020	Blackrock EM Sovereign Fund.....		825,661	767,000	771,528	771,377	0	(32)	0	(32)	0	771,346	0	54,315	54,315	18,195	11/04/2044	1FE.....
000000 00 0	COSTA RICA GOVERNMENT 7.158% 03/12/45	D	05/05/2020	Various.....		608,742	812,000	782,946	783,499	0	122	0	122	0	783,621	0	(174,879)	(174,879)	36,748	03/12/2045	4FE.....
000000 00 0	PETRONAS CAPITAL LTD 4.500% 03/18/45	D	05/05/2020	Blackrock EM Sovereign Fund.....		841,206	767,000	764,089	764,176	0	19	0	19	0	764,195	0	77,011	77,011	21,205	03/18/2045	1FE.....
000000 00 0	ARAB REPUBLIC OF EGYPT 8.500% 01/31/47	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,621,965	1,787,000	1,804,528	1,804,463	0	(74)	0	(74)	0	1,804,389	0	(182,424)	(182,424)	113,893	01/31/2047	4FE.....
000000 00 0	KAZMUNAYGAS NATIONAL CO 5.750% 04/19/4	D	05/05/2020	Blackrock EM Sovereign Fund.....		4,452,134	4,380,000	4,152,159	4,156,901	0	1,051	0	1,051	0	4,157,952	0	294,182	294,182	133,354	04/19/2047	2FE.....
000000 00 0	RUSSIAN FEDERATION 5.250% 06/23/47	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,956,110	2,400,000	2,239,741	2,243,054	0	785	0	785	0	2,243,839	0	712,271	712,271	44,275	06/23/2047	2FE.....
000000 00 0	SAUDI INTERNATIONAL BOND 4.625% 10/04/	D	05/05/2020	Blackrock EM Sovereign Fund.....		3,662,929	3,541,000	3,360,047	3,363,880	0	953	0	953	0	3,364,833	0	298,095	298,095	93,525	10/04/2047	1FE.....
000000 00 0	ABU DHABI CRUDE OIL 4.600% 11/02/47	D	05/05/2020	Blackrock EM Sovereign Fund.....		913,520	858,000	864,435	864,399	0	(38)	0	(38)	0	864,362	0	49,158	49,158	13,137	11/02/2047	1FE.....
000000 00 0	STATE OF QATAR 5.103% 04/23/48	D	04/17/2020	Blackrock EM Sovereign Fund.....		3,214,365	2,662,000	2,706,421	2,706,150	0	(248)	0	(248)	0	2,705,903	0	508,462	508,462	67,166	04/23/2048	1FE.....
000000 00 0	ROMANIA 5.125% 06/15/48	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,082,731	1,912,000	1,924,829	1,924,970	0	(82)	0	(82)	0	1,924,888	0	157,843	157,843	36,612	06/15/2048	2FE.....
000000 00 0	SAUDI ARABIAN OIL CO 4.375% 04/16/49	D	04/17/2020	Blackrock EM Sovereign Fund.....		229,556	225,000	221,744	221,782	0	16	0	16	0	221,798	0	7,758	7,758	5,059	04/16/2049	1FE.....
000000 00 0	SAUDI INTERNATIONAL BOND 5.000% 04/17/	D	05/05/2020	Blackrock EM Sovereign Fund.....		793,541	730,000	731,825	731,825	0	(1)	0	(1)	0	731,824	0	61,717	61,717	19,444	04/17/2049	1FE.....
000000 00 0	CODELCO INC 3.700% 01/30/50	D	05/05/2020	Blackrock EM Sovereign Fund.....		787,253	859,000	857,162	857,162	0	0	0	0	0	857,162	0	(69,908)	(69,908)	18,526	01/30/2050	1FE.....
040114 HP 8	Republic of Argentina 4.625% 01/11/23	D	04/21/2020	Various.....		74,611	233,000	116,018	116,018	0	0	0	0	0	116,018	0	(41,406)	(41,406)	4,255	01/11/2023	5FE.....
040114 HP 8	Republic of Argentina 4.625% 01/11/23	D	05/05/2020	Various.....		142,313	495,000	246,475	246,475	0	0	0	0	0	246,475	0	(104,163)	(104,163)	9,930	01/11/2023	6FE.....
040114 HQ 6	Republic of Argentina 5.875% 01/11/28	D	04/21/2020	Various.....		276,840	933,000	441,169	441,169	0	0	0	0	0	441,169	0	(164,329)	(164,329)	23,646	01/11/2028	5FE.....
040114 HQ 6	Republic of Argentina 5.875% 01/11/28	D	05/05/2020	Various.....		487,084	1,976,000	934,352	934,352	0	0	0	0	0	934,352	0	(447,268)	(447,268)	54,593	01/11/2028	6FE.....
040114 HR 4	Republic of Argentina 6.875% 01/11/48	D	04/17/2020	Various.....		249,795	854,000	411,790	411,790	0	0	0	0	0	411,790	0	(161,995)	(161,995)	16,309	01/11/2048	5FE.....
105756 BV 1	Republic of Brazil 4.250% 01/07/25	D	05/05/2020	Blackrock EM Sovereign Fund.....		3,594,745	3,439,000	3,306,258	3,333,954	0	6,131	0	6,131	0	3,340,085	0	254,660	254,660	118,889	01/07/2025	3FE.....
195325 BM 6	Republic of Colombia 6.125% 01/18/41	D	05/05/2020	Blackrock EM Sovereign Fund.....		3,999,490	3,523,000	3,894,697	3,881,757	0	(3,107)	0	(3,107)	0	3,878,650	0	120,840	120,840	168,773	01/18/2041	2FE.....
195325 BQ 7	Republic of Colombia 4.000% 02/26/24	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,230,997	2,199,000	2,179,410	2,183,928	0	1,097	0	1,097	0	2,185,025	0	45,972	45,972	59,591	02/26/2024	2FE.....
195325 CX 1	Republic of Colombia 4.500% 01/28/26	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,509,618	1,459,000	1,474,240	1,471,398	0	(619)	0	(619)	0	1,470,779	0	38,838	38,838	49,488	01/28/2026	2FE.....
195325 DL 6	Republic of Colombia 3.875% 04/25/27	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,556,987	2,570,000	2,457,859	2,472,501	0	3,707	0	3,707	0	2,476,208	0	80,779	80,779	51,128	04/25/2027	2FE.....
445545 AF 3	HUNGARY 7.625% 03/29/41	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,813,505	1,106,000	1,526,956	1,511,594	0	(3,849)	0	(3,849)	0	1,507,745	0	305,760	305,760	55,279	03/29/2041	2FE.....
445545 AJ 5	HUNGARY 5.750% 11/22/23	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,217,205	1,980,000	2,138,362	2,098,894	0	(10,092)	0	(10,092)	0	2,088,802	0	128,404	128,404	52,922	11/22/2023	2FE.....
445545 AL 0	HUNGARY 5.375% 03/25/24	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,960,322	2,652,000	2,829,262	2,788,108	0	(9,748)	0	(9,748)	0	2,778,360	0	181,962	181,962	85,094	03/25/2024	2FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
455780 CD 6	Republic of Indonesia 3.500% 01/11/28.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		4,953,262	4,908,000	4,522,042	4,569,742	0	11,619	0	11,619	0	4,581,361	0	371,901	371,901	137,756	01/11/2028	2FE.....
698299 BF 0	REPUBLIC OF PANAMA 3.875% 03/17/28.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,441,603	1,355,000	1,322,924	1,326,883	0	949	0	949	0	1,327,832	0	113,771	113,771	32,520	03/17/2028	2FE.....
698299 BG 8	REPUBLIC OF PANAMA 4.500% 05/15/47.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,988,943	1,794,000	1,726,566	1,728,162	0	390	0	390	0	1,728,552	0	260,391	260,391	36,989	05/15/2047	2FE.....
715638 BM 3	REPUBLIC OF PERU 5.625% 11/18/50.....	D	05/05/2020	Various.....		2,692,740	1,794,000	2,056,594	2,051,433	0	(1,259)	0	(1,259)	0	2,050,174	0	642,566	642,566	46,115	11/18/2050	2FE.....
71654Q BW 1	Petroleos Mexicanos 4.500% 01/23/26.....	D	04/21/2020	Blackrock EM Sovereign Fund.....		745,000	975,000	897,283	908,915	0	2,823	0	2,823	0	911,738	0	(166,738)	(166,738)	32,781	01/23/2026	2FE.....
71654Q BW 1	Petroleos Mexicanos 4.500% 01/23/26.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		796,249	1,006,000	925,796	937,802	0	3,307	0	3,307	0	941,110	0	(144,861)	(144,861)	35,713	01/23/2026	3FE.....
71654Q CD 2	Petroleos Mexicanos 4.625% 09/21/23.....	D	04/21/2020	Blackrock EM Sovereign Fund.....		806,849	933,000	905,524	912,248	0	1,555	0	1,555	0	913,804	0	(106,955)	(106,955)	25,283	09/21/2023	2FE.....
71654Q CD 2	Petroleos Mexicanos 4.625% 09/21/23.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		814,725	918,000	890,968	897,583	0	1,739	0	1,739	0	899,322	0	(84,597)	(84,597)	26,654	09/21/2023	3FE.....
71654Q CL 4	Petroleos Mexicanos 6.350% 02/12/48.....	D	04/21/2020	Blackrock EM Sovereign Fund.....		1,247,025	1,924,000	1,703,547	1,705,531	0	737	0	737	0	1,706,268	0	(459,243)	(459,243)	84,830	02/12/2048	2FE.....
71654Q CL 4	Petroleos Mexicanos 6.350% 02/12/48.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,361,505	1,959,000	1,734,429	1,736,450	0	853	0	853	0	1,737,303	0	(375,798)	(375,798)	91,570	02/12/2048	3FE.....
718286 BY 2	Republic of Philippines 4.200% 01/21/2.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		927,541	862,000	884,094	878,535	0	(1,254)	0	(1,254)	0	877,281	0	50,260	50,260	28,042	01/21/2024	2FE.....
718286 CC 9	Republic of Philippines 3.000% 02/01/2.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,292,103	2,159,000	1,994,407	2,015,518	0	4,990	0	4,990	0	2,020,508	0	271,595	271,595	48,370	02/01/2028	2FE.....
731011 AU 6	Republic of Poland 3.250% 04/06/26.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,001,760	1,827,000	1,762,776	1,773,319	0	2,638	0	2,638	0	1,775,957	0	225,803	225,803	34,652	04/06/2026	1FE.....
760942 BB 7	REPUBLICA ORIENT URUGUAY 4.375% 10/27/	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,894,857	2,651,461	2,658,690	2,657,295	0	(214)	0	(214)	0	2,657,080	0	237,777	237,777	58,937	10/27/2027	2FE.....
760942 BD 3	REPUBLICA ORIENT URUGUAY 4.975% 04/20/	D	05/05/2020	Various.....		1,438,523	1,253,859	1,186,770	1,187,715	0	233	0	233	0	1,187,948	0	250,575	250,575	34,997	04/20/2055	2FE.....
836205 AQ 7	REPUBLIC OF SOUTH AFRICA 4.665% 01/17/	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,829,324	2,862,000	2,806,124	2,818,505	0	3,214	0	3,214	0	2,821,719	0	7,605	7,605	104,843	01/17/2024	3FE.....
836205 AW 4	REPUBLIC OF SOUTH AFRICA 4.850% 09/27/	D	05/05/2020	Blackrock EM Sovereign Fund.....		3,359,246	3,710,000	3,472,593	3,501,016	0	7,085	0	7,085	0	3,508,101	0	(148,855)	(148,855)	106,321	09/27/2027	3FE.....
836205 BB 9	REPUBLIC OF SOUTH AFRICA 5.750% 09/30/	D	05/05/2020	Blackrock EM Sovereign Fund.....		298,735	354,000	354,000	354,000	0	0	0	0	0	354,000	0	(55,265)	(55,265)	29,211	09/30/2049	3FE.....
857524 AB 8	Republic of Poland 5.000% 03/23/22.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,737,725	2,563,000	2,699,865	2,648,190	0	(12,257)	0	(12,257)	0	2,635,933	0	101,791	101,791	79,783	03/23/2022	1FE.....
857524 AC 6	Republic of Poland 4.000% 01/22/24.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		2,905,506	2,652,000	2,692,189	2,682,264	0	(2,295)	0	(2,295)	0	2,679,970	0	225,536	225,536	81,890	01/22/2044	1FE.....
91087B AC 4	United Mexican States 4.150% 03/28/27.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		3,541,392	3,523,000	3,413,929	3,428,720	0	3,617	0	3,617	0	3,432,337	0	109,055	109,055	81,288	03/28/2027	2FE.....
91087B AD 2	United Mexican States 4.600% 02/10/48.....	D	05/05/2020	Blackrock EM Sovereign Fund.....		1,660,904	1,794,000	1,608,419	1,612,388	0	965	0	965	0	1,613,353	0	47,551	47,551	60,388	02/10/2048	2FE.....
109999	Total - Bonds - All Other Government.....					167,185,687	170,422,320	164,582,959	161,844,533	0	101,212	0	101,212	0	165,086,947	0	2,098,732	2,098,732	5,003,096	XXX	XXX

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Bonds - U.S. Special Revenue and Special Assessment

072024 NT 5	BAY AREA CA TOLL AUTH TOLL BRI 6.793%	..	04/01/2020	Call 100.0000.....		365,000	365,000	450,647	430,952	0	(1,258)	0	(1,258)	0	429,694	0	(64,694)	(64,694)	12,397	04/01/2030	1FE.....
3128M8 2R 4	FREDDIE MAC G06784 3.500% 10/01/41	..	06/01/2020	Paydown.....		2,929,990	2,929,990	3,001,350	2,994,026	0	(64,036)	0	(64,036)	0	2,929,990	0	0	0	43,419	10/01/2041	1.....
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	06/01/2020	Paydown.....		508,449	508,449	495,818	497,058	0	11,392	0	11,392	0	508,449	0	0	0	7,696	11/01/2040	1.....
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	06/01/2020	Paydown.....		603,077	603,077	615,799	614,388	0	(11,311)	0	(11,311)	0	603,077	0	0	0	7,653	04/01/2042	1.....
3128MJ MB 3	Federal Home Loan Mtg Corp G08353 4.5	..	06/01/2020	Paydown.....		298,902	298,902	298,575	298,556	0	347	0	347	0	298,902	0	0	0	5,745	07/01/2039	1.....
3128MJ Q9 4	Federal Home Loan Mtg Corp G08479 3.5	..	06/01/2020	Paydown.....		229,338	229,338	236,003	235,341	0	(6,003)	0	(6,003)	0	229,338	0	0	0	3,455	03/01/2042	1.....
3128MJ VM 9	Federal Home Loan Mtg Corp G08619 3.0	..	06/01/2020	Paydown.....		273,490	273,490	279,943	279,516	0	(6,026)	0	(6,026)	0	273,490	0	0	0	3,492	12/01/2044	1.....
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42	..	06/01/2020	Paydown.....		1,786,771	1,786,771	1,835,628	1,828,575	0	(41,804)	0	(41,804)	0	1,786,771	0	0	0	24,346	11/01/2042	1.....
31292H X3 3	Federal Home Ln Mtg Corp C01598 5.000	..	06/01/2020	Paydown.....		35,932	35,932	37,153	36,881	0	(949)	0	(949)	0	35,932	0	0	0	742	08/01/2033	1.....
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43	..	06/01/2020	Paydown.....		128,776	128,776	127,569	127,681	0	1,095	0	1,095	0	128,776	0	0	0	1,384	01/01/2043	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
312933	NC 4		06/01/2020	Freddie Mac A86687 4.500% 06/01/39	Paydown	496,159	496,159	487,941	488,645	0	7,514	0	7,514	0	496,159	0	0	0	9,630	06/01/2039	1
312939	3G 4		06/01/2020	Freddie Mac A91699 5.000% 04/01/40	Paydown	358,203	358,203	370,740	369,663	0	(11,460)	0	(11,460)	0	358,203	0	0	0	7,415	04/01/2040	1
312942	FT 7		06/01/2020	Freddie Mac A93778 4.000% 09/01/40	Paydown	1,060,948	1,060,948	1,093,440	1,090,137	0	(29,189)	0	(29,189)	0	1,060,948	0	0	0	18,578	09/01/2040	1
312945	2S 6		06/01/2020	Freddie Mac A97085 4.500% 02/01/41	Paydown	222,546	222,546	224,910	224,370	0	(1,825)	0	(1,825)	0	222,546	0	0	0	4,171	02/01/2041	1
312946	P5 9		06/01/2020	Freddie Mac A97644 4.000% 03/01/41	Paydown	546,362	546,362	566,851	564,472	0	(18,110)	0	(18,110)	0	546,362	0	0	0	8,855	03/01/2041	1
31296R	PL 6		06/01/2020	Federal Home Ln Mtg Corp A16727 5.000	Paydown	50,016	50,016	51,685	51,442	0	(1,426)	0	(1,426)	0	50,016	0	0	0	1,120	12/01/2033	1
3132GS	EU 9		06/01/2020	Freddie Mac Q07047 3.000% 03/01/42	Paydown	1,440,434	1,440,434	1,440,434	1,440,434	0	0	0	0	0	1,440,434	0	0	0	19,703	03/01/2042	1
3132GS	TW 9		06/01/2020	Freddie Mac Q07465 3.500% 04/01/42	Paydown	1,041,206	1,041,206	1,074,720	1,070,779	0	(29,573)	0	(29,573)	0	1,041,206	0	0	0	16,032	04/01/2042	1
3132HP	Z7 2		06/01/2020	Federal Home Ln Mtg Corp Q13466 3.000%	Paydown	1,003,824	1,003,824	1,048,055	1,043,823	0	(39,999)	0	(39,999)	0	1,003,824	0	0	0	12,827	11/01/2042	1
3132J6	GQ 1		06/01/2020	Federal Home Loan Mtg Corp Q15206 2.5	Paydown	553,054	553,054	540,264	541,393	0	11,661	0	11,661	0	553,054	0	0	0	5,421	01/01/2043	1
31368H	NW 9		06/01/2020	Federal Natl Mtg Assn 190405 4.000% 1	Paydown	332,944	332,944	329,094	329,345	0	3,599	0	3,599	0	332,944	0	0	0	5,729	10/01/2040	1
3136A1	SB 2		06/01/2020	Federal Natl Mtg Assn REMIC Ser 2011-9	Paydown	3,749,863	3,749,863	3,668,131	3,695,293	0	54,570	0	54,570	0	3,749,863	0	0	0	63,432	10/25/2041	1
3136B1	VQ 4		06/01/2020	FANNIE MAE SERIES 201825 CLASS ZC 4.00	Paydown	3,088,173	3,088,173	3,078,523	3,078,564	0	9,609	0	9,609	0	3,088,173	0	0	0	52,707	04/25/2048	1
3137A2	UN 9		06/01/2020	Federal Home Ln Mtg Corp REMIC Ser 375	Paydown	1,013,056	1,013,056	960,504	992,805	0	20,251	0	20,251	0	1,013,056	0	0	0	16,823	11/15/2040	1
3137A5	DU 5		06/01/2020	Federal Home Ln Mtg Corp REMIC Ser 378	Paydown	1,432,423	1,432,423	1,425,933	1,429,668	0	2,755	0	2,755	0	1,432,423	0	0	0	25,066	11/15/2040	1
3137A7	NB 2		06/01/2020	Federal Home Ln Mtg Corp REMIC Ser 382	Paydown	546,696	546,696	513,723	545,741	0	955	0	955	0	546,696	0	0	0	7,770	02/15/2036	1
3137A8	EJ 3		06/01/2020	Federal Home Ln Mtg Corp REMIC Ser 382	Paydown	804,629	804,629	853,912	820,334	0	(15,705)	0	(15,705)	0	804,629	0	0	0	17,847	03/15/2041	1
3137A8	Z3 5		06/01/2020	Federal Home Ln Mtg Corp REMIC Ser 383	Paydown	122,356	122,356	112,567	118,309	0	4,047	0	4,047	0	122,356	0	0	0	2,094	04/15/2031	1
3137A9	B7 0		06/01/2020	Federal Home Ln Mtg Corp REMIC Ser 384	Paydown	917,555	917,555	845,297	889,653	0	27,901	0	27,901	0	917,555	0	0	0	13,341	04/15/2031	1
3137AK	CT 6		06/01/2020	Federal Home Ln Mtg Corp REMIC Ser 398	Paydown	1,784,713	1,784,713	1,733,402	1,767,916	0	16,797	0	16,797	0	1,784,713	0	0	0	29,473	01/15/2042	1
3137AM	M6 1		06/01/2020	Federal Home Ln Mtg Corp REMIC Ser 402	Paydown	2,422,837	2,422,837	2,436,465	2,426,606	0	(3,769)	0	(3,769)	0	2,422,837	0	0	0	40,760	02/15/2042	1
3137FN	R6 9		06/01/2020	FREDDIE MAC SERIES 4916 CLASS UZ 3.000	Paydown	958,127	958,127	950,792	950,841	0	7,287	0	7,287	0	958,127	0	0	0	12,598	09/25/2049	1
31385X	NR 4		06/01/2020	Federal Natl Mtg Assn Pool 555800 5.50	Paydown	26,393	26,393	27,309	27,105	0	(712)	0	(712)	0	26,393	0	0	0	599	10/01/2033	1
3138A4	4Z 5		06/01/2020	Fannie Mae AH3539 4.000% 02/01/41	Paydown	449,358	449,358	445,075	445,766	0	3,592	0	3,592	0	449,358	0	0	0	7,803	02/01/2041	1
3138AX	CF 6		06/01/2020	Fannie Mae AJ5469 3.500% 11/01/41	Paydown	493,970	493,970	498,756	498,195	0	(4,225)	0	(4,225)	0	493,970	0	0	0	7,081	11/01/2041	1
3138EK	RA 5		06/01/2020	Fannie Mae AL3180 3.000% 01/01/43	Paydown	233,005	233,005	229,546	229,812	0	3,193	0	3,193	0	233,005	0	0	0	3,003	01/01/2043	1
3138EN	2P 3		06/01/2020	Fannie Mae AL6181 3.000% 11/01/44	Paydown	134,474	134,474	137,080	136,872	0	(2,397)	0	(2,397)	0	134,474	0	0	0	1,694	11/01/2044	1
3138EP	QJ 6		06/01/2020	FNMA AL 6756 3.901% 03/01/45	Paydown	91,990	91,990	100,270	99,139	0	(7,148)	0	(7,148)	0	91,990	0	0	0	1,520	03/01/2045	1
3138L3	Q6 5		06/01/2020	FN AM3176 3.770% 05/01/43	Paydown	23,288	23,288	23,950	23,850	0	(562)	0	(562)	0	23,288	0	0	0	366	05/01/2043	1
3138L6	5P 9		06/01/2020	Fannie Mae 4.130% 07/01/44	Paydown	35,848	35,848	39,859	39,288	0	(3,440)	0	(3,440)	0	35,848	0	0	0	617	07/01/2044	1
3138L6	LM 8		06/01/2020	Fannie Mae AM5731 3.990% 06/01/44	Paydown	14,893	14,893	15,672	15,656	0	(763)	0	(763)	0	14,893	0	0	0	248	06/01/2044	1
3138L7	LJ 3		06/01/2020	Fannie Mae 3.700% 10/01/29	Paydown	47,858	47,858	51,537	50,340	0	(2,481)	0	(2,481)	0	47,858	0	0	0	750	10/01/2029	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3138L7	W2 8 Fannie Mae 4.090% 11/01/39		06/01/2020	Paydown		40,566	40,566	44,173	43,555	0	(2,988)	0	(2,988)	0	40,566	0	0	0	702	11/01/2039	1
3138L8	6R 0 FNMA 3.430% 03/01/40		06/01/2020	Paydown		38,761	38,761	41,087	40,672	0	(1,911)	0	(1,911)	0	38,761	0	0	0	563	03/01/2040	1
3138L8	VF 8 FNMA 3.670% 01/01/45		06/01/2020	Paydown		87,437	87,437	88,640	88,383	0	(946)	0	(946)	0	87,437	0	0	0	1,358	01/01/2045	1
3138L8	W8 3 FNMA 3.410% 01/01/32		06/01/2020	Paydown		25,665	25,665	26,804	26,486	0	(821)	0	(821)	0	25,665	0	0	0	370	01/01/2032	1
3138LK	UP 0 Fannie mae AN6889 3.390% 12/01/45		06/01/2020	Paydown		40,091	40,091	38,553	38,626	0	1,465	0	1,465	0	40,091	0	0	0	575	12/01/2045	1
3138LN	4G 3 Fannie Mae AN9822 3.980% 07/01/38		06/01/2020	Paydown		21,925	21,925	23,852	23,804	0	(1,879)	0	(1,879)	0	21,925	0	0	0	369	07/01/2038	1
3138M0	BE 9 Fannie Mae AO8136 3.000% 08/01/42		06/01/2020	Paydown		2,137,632	2,137,632	2,192,743	2,186,430	0	(48,798)	0	(48,798)	0	2,137,632	0	0	0	26,298	08/01/2042	1
3138NY	GE 9 Fannie Mae AR1996 3.000% 02/01/43		06/01/2020	Paydown		155,909	155,909	152,333	152,650	0	3,259	0	3,259	0	155,909	0	0	0	2,100	02/01/2043	1
3138W1	F4 4 Fannie Mae AR3786 3.000% 02/01/43		06/01/2020	Paydown		30,532	30,532	29,940	29,997	0	535	0	535	0	30,532	0	0	0	347	02/01/2043	1
3138W9	G8 7 Fannie Mae AS0222 4.000% 08/01/43		06/01/2020	Paydown		284,991	284,991	297,771	296,895	0	(11,904)	0	(11,904)	0	284,991	0	0	0	4,929	08/01/2043	1
3138WT	UM 6 Fannie Mae AT5987 3.000% 04/01/43		06/01/2020	Paydown		2,379,457	2,379,457	2,297,477	2,304,249	0	75,208	0	75,208	0	2,379,457	0	0	0	28,639	04/01/2043	1
3138Y1	6W 0 Fannie mae pool 4.500% 10/01/44		06/01/2020	Paydown		40,111	40,111	43,753	43,567	0	(3,456)	0	(3,456)	0	40,111	0	0	0	752	10/01/2044	1
31392G	DB 8 Federal Natl Mtg Assn REMIC Ser 2002-8		06/01/2020	Paydown		6,490	6,490	6,650	6,570	0	(80)	0	(80)	0	6,490	0	0	0	162	12/25/2032	1
31394C	GA 4 Federal Natl Mtg Assn REMIC Ser 2005-1		06/01/2020	Paydown		985,846	985,846	1,010,492	995,238	0	(9,392)	0	(9,392)	0	985,846	0	0	0	20,933	02/25/2035	1
31394D	QA 1 Federal Natl Mtg Assn REMIC Ser 2005-4		06/01/2020	Paydown		624,344	624,344	639,953	630,961	0	(6,617)	0	(6,617)	0	624,344	0	0	0	13,126	05/25/2035	1
31395N	Y2 7 Federal Natl Mtg Assn REMIC Ser 2006-5		06/01/2020	Paydown		5,278	5,278	5,427	5,382	0	(104)	0	(104)	0	5,278	0	0	0	143	07/25/2036	1
31396C	7M 6 Federal Home Ln Mtg Corp SERIES 3057 CLA		06/01/2020	Paydown		41,613	41,613	41,235	41,440	0	173	0	173	0	41,613	0	0	0	779	10/15/2025	1
31396K	KS 0 Federal Natl Mtg Assn REMIC Ser 2006-7		06/01/2020	Paydown		4,972	4,972	5,074	5,083	0	(110)	0	(110)	0	4,972	0	0	0	135	08/25/2036	1
31396K	ZX 3 Federal Natl Mtg Assn REMIC Ser 2006-82		06/01/2020	Paydown		424,905	424,905	433,403	428,921	0	(4,016)	0	(4,016)	0	424,905	0	0	0	13,432	09/25/2036	1
31396P	K7 5 Federal Natl Mtg Assn REMIC Ser 2007-1		06/01/2020	Paydown		1,197	1,197	1,193	1,192	0	5	0	5	0	1,197	0	0	0	31	08/25/2036	1
31396Q	GV 5 Federal Natl Mtg Assn REMIC Ser 2009-4		06/01/2020	Paydown		460,942	460,942	481,684	471,334	0	(10,392)	0	(10,392)	0	460,942	0	0	0	8,555	07/25/2039	1
31396Q	Q9 3 Federal Natl Mtg Assn REMIC Ser 2009-6		06/01/2020	Paydown		385,005	385,005	363,830	374,239	0	10,766	0	10,766	0	385,005	0	0	0	6,663	09/25/2029	1
31396X	FK 5 Federal Natl Mtg Assn REMIC Ser 2007-7		06/01/2020	Paydown		118,600	118,600	118,573	118,316	0	284	0	284	0	118,600	0	0	0	2,721	08/25/2037	1
31396Y	F7 2 Federal Natl Mtg Assn REMIC 2008-29 CI		06/01/2020	Paydown		217,467	217,467	201,961	208,254	0	9,212	0	9,212	0	217,467	0	0	0	4,269	04/25/2038	1
31397A	5L 3 Federal Home Ln Mtg Corp REMIC Ser 320		06/01/2020	Paydown		92,151	92,151	93,360	92,856	0	(705)	0	(705)	0	92,151	0	0	0	2,302	08/15/2036	1
31397A	GM 9 Federal Home Ln Mtg Corp REMIC Ser 320		06/01/2020	Paydown		210,611	210,611	222,195	217,328	0	(6,717)	0	(6,717)	0	210,611	0	0	0	4,838	08/15/2036	1
31397A	RM 7 Federal Home Ln Mtg Corp SERIES 3203 CLA		06/01/2020	Paydown		193,043	193,043	188,857	190,399	0	2,644	0	2,644	0	193,043	0	0	0	4,041	08/15/2036	1
31397F	L8 3 FREDDIE MAC REMIC Ser 3284 CI BZ 4		06/01/2020	Paydown		304,101	304,101	282,962	292,928	0	11,173	0	11,173	0	304,101	0	0	0	5,900	03/15/2037	1
31397N	5E 1 Federal Natl Mtg Assn REMIC Ser 2009-4		06/01/2020	Paydown		531,800	531,800	501,554	520,888	0	10,912	0	10,912	0	531,800	0	0	0	8,829	04/25/2029	1
31397Q	WF 1 Federal Natl Mtg Assn REMIC Ser 2011-2		06/01/2020	Paydown		487,227	487,227	475,122	483,256	0	3,970	0	3,970	0	487,227	0	0	0	8,187	03/25/2026	1
31397S	5N 0 Federal Natl Mtg Assn REMIC Ser 2011-4		06/01/2020	Paydown		1,423,192	1,423,192	1,306,223	1,377,038	0	46,154	0	46,154	0	1,423,192	0	0	0	22,266	05/25/2031	1
31397U	BB 4 Federal Natl Mtg Assn REMIC Ser 2011-3		06/01/2020	Paydown		1,483,658	1,483,658	1,359,402	1,429,710	0	53,948	0	53,948	0	1,483,658	0	0	0	22,584	05/25/2031	1
31397U	JT 7 Federal Natl Mtg Assn REMIC Ser 2011-5		06/01/2020	Paydown		1,729,030	1,729,030	1,581,522	1,671,369	0	57,661	0	57,661	0	1,729,030	0	0	0	25,651	06/25/2031	1
31397W	UV 5 Federal Home Ln Mtg Corp REMIC Ser 346		06/01/2020	Paydown		33,734	33,734	33,423	33,531	0	202	0	202	0	33,734	0	0	0	749	07/15/2038	1
31398E	6W 9 Federal Home Ln Mtg Corp REMIC Ser 354		06/01/2020	Paydown		509,043	509,043	494,249	504,796	0	4,247	0	4,247	0	509,043	0	0	0	8,509	06/15/2024	1

QE05.6

SCHEDULE D - PART 4

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

QE05.7

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	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31398G M4 8	Federal Natl Mtg Assn REMIC Ser 2010-1		06/01/2020	Paydown		177,133	177,133	177,133	177,133	0	0	0	0	0	177,133	0	0	0	3,625	02/25/2040	1
31398G R4 3	Federal Natl Mtg Assn REMIC Ser 2010-1		06/01/2020	Paydown		359,734	359,734	361,982	360,247	0	(513)	0	(513)	0	359,734	0	0	0	7,366	02/25/2040	1
31398J U5 0	Federal Home Ln Mtg Corp REMIC Ser 357		06/01/2020	Paydown		227,697	227,697	217,308	224,772	0	2,926	0	2,926	0	227,697	0	0	0	3,769	09/15/2024	1
31398M GG 5	Federal Natl Mtg Assn REMIC Ser 2010-1		06/01/2020	Paydown		306,406	306,406	320,195	313,335	0	(6,929)	0	(6,929)	0	306,406	0	0	0	4,965	03/25/2040	1
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13		06/25/2020	Paydown		0	0	224,913	204,690	0	(204,690)	0	(204,690)	0	0	0	0	0	23,492	12/25/2040	1
31402C PL 0	Federal Natl Mtg Assn 725027 5.000% 1.		06/01/2020	Paydown		95,305	95,305	98,141	97,531	0	(2,226)	0	(2,226)	0	95,305	0	0	0	1,975	11/01/2033	1
3140HT Z8 5	Fannie mae BL2566 3.770% 05/01/49		06/01/2020	Paydown		44,387	44,387	44,415	44,413	0	(26)	0	(26)	0	44,387	0	0	0	708	05/01/2049	1
3140HU AE 6	Fannie Mae BL2704 4.300% 06/01/49		06/01/2020	Paydown		10,442	10,442	10,710	10,706	0	(263)	0	(263)	0	10,442	0	0	0	187	06/01/2049	1
3140HW B8 4	Fannie mae BL4562 2.930% 10/01/49		06/01/2020	Paydown		14,217	14,217	14,582	14,580	0	(363)	0	(363)	0	14,217	0	0	0	176	10/01/2049	1
31412P YR 6	Federal Natl Mtg Assn 931420 4.000% 0.		06/01/2020	Paydown		318,543	318,543	326,108	325,098	0	(6,555)	0	(6,555)	0	318,543	0	0	0	5,489	06/01/2039	1
31416H 4X 0	Fannie Mae AA0837 4.500% 01/01/39		06/01/2020	Paydown		58,364	58,364	57,808	57,897	0	468	0	468	0	58,364	0	0	0	996	01/01/2039	1
31416M 3A 0	Fannie Mae AA4392 4.000% 04/01/39		06/01/2020	Paydown		202,525	202,525	204,676	204,348	0	(1,823)	0	(1,823)	0	202,525	0	0	0	3,497	04/01/2039	1
31416W 7D 8	Fannie Mae AB1791 3.500% 11/01/40		06/01/2020	Paydown		441,083	441,083	438,189	438,419	0	2,664	0	2,664	0	441,083	0	0	0	6,751	11/01/2040	1
31416W FW 7	Fannie Mae AB1080 4.500% 05/01/40		06/01/2020	Paydown		95,774	95,774	97,181	97,001	0	(1,227)	0	(1,227)	0	95,774	0	0	0	1,853	05/01/2040	1
31417A JM 2	Fannie Mae AB3867 3.500% 11/01/41		06/01/2020	Paydown		782,308	782,308	811,400	809,018	0	(26,710)	0	(26,710)	0	782,308	0	0	0	11,914	11/01/2041	1
31417A LS 6	Fannie Mae AB3936 3.500% 11/01/41		06/01/2020	Paydown		2,776,926	2,776,926	2,846,566	2,838,837	0	(61,911)	0	(61,911)	0	2,776,926	0	0	0	42,775	11/01/2041	1
31417C UY 9	Fannie Mae AB5998 3.500% 08/01/42		06/01/2020	Paydown		1,343,614	1,343,614	1,405,966	1,401,128	0	(57,515)	0	(57,515)	0	1,343,614	0	0	0	19,891	08/01/2042	1
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42		06/01/2020	Paydown		765,332	765,332	783,987	781,447	0	(16,115)	0	(16,115)	0	765,332	0	0	0	8,190	11/01/2042	1
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43		06/01/2020	Paydown		419,163	419,163	408,436	409,294	0	9,869	0	9,869	0	419,163	0	0	0	5,123	02/01/2043	1
31417E ZA 2	Fannie Mae AB7936 3.000% 02/01/43		06/01/2020	Paydown		215,060	215,060	209,515	209,852	0	5,208	0	5,208	0	215,060	0	0	0	2,585	02/01/2043	1
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39		06/01/2020	Paydown		15,852	15,852	16,189	16,159	0	(307)	0	(307)	0	15,852	0	0	0	330	07/01/2039	1
31418A DB 1	Fannie Mae MA0997 3.000% 02/01/42		06/01/2020	Paydown		620,187	620,187	619,412	619,368	0	819	0	819	0	620,187	0	0	0	8,010	02/01/2042	1
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1		06/01/2020	Paydown		1,151,903	1,151,903	1,164,142	1,162,773	0	(10,870)	0	(10,870)	0	1,151,903	0	0	0	13,019	12/01/2042	1
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40		06/01/2020	Paydown		355,184	355,184	336,564	337,692	0	17,492	0	17,492	0	355,184	0	0	0	5,022	09/01/2040	1
31419C 3V 3	Fannie Mae AE2611 3.500% 09/01/40		06/01/2020	Paydown		502,858	502,858	469,544	472,264	0	30,594	0	30,594	0	502,858	0	0	0	7,855	09/01/2040	1
31419C BX 0	Fannie Mae AE1853 4.000% 08/01/40		06/01/2020	Paydown		212,436	212,436	209,183	209,423	0	3,013	0	3,013	0	212,436	0	0	0	3,524	08/01/2040	1
31419C Z4 8	Fannie Mae AE2562 4.000% 09/01/40		06/01/2020	Paydown		203,237	203,237	200,125	200,280	0	2,957	0	2,957	0	203,237	0	0	0	3,694	09/01/2040	1
31419D LQ 2	Fannie Mae AE3034 3.500% 09/01/40		06/01/2020	Paydown		5,578	5,578	5,258	5,330	0	248	0	248	0	5,578	0	0	0	81	09/01/2040	1
31419E XR 5	Fannie Mae AE4287 3.500% 09/01/40		06/01/2020	Paydown		312,066	312,066	301,875	302,921	0	9,145	0	9,145	0	312,066	0	0	0	4,644	09/01/2040	1
31419G YQ 1	Fannie Mae AE6118 3.500% 10/01/40		06/01/2020	Paydown		362,323	362,323	367,644	366,981	0	(4,659)	0	(4,659)	0	362,323	0	0	0	5,544	10/01/2040	1
31419K KE 4	Fannie Mae AE8392 3.500% 11/01/40		06/01/2020	Paydown		1,101,189	1,101,189	1,095,491	1,095,750	0	5,439	0	5,439	0	1,101,189	0	0	0	16,577	11/01/2040	1
31419L XJ 7	Fannie Mae AE9680 4.000% 12/01/40		06/01/2020	Paydown		179,202	179,202	174,497	175,061	0	4,141	0	4,141	0	179,202	0	0	0	2,896	12/01/2040	1
35563C AJ 7	Freddie Mac Military Housing SERIES 2015		06/25/2020	Paydown		15,171	15,171	16,583	17,314	0	(2,143)	0	(2,143)	0	15,171	0	0	0	341	10/25/2052	1
35563C AJ 7	Freddie Mac Military Housing SERIES 2015		04/01/2020	Paydown		0	0	0	371	0	(371)	0	(371)	0	0	0	0	0	15	10/25/2052	1F
626207 YF 5	MUNICIPAL ELEC AUTH GA 6.637% 04/01/57		04/01/2020	Call	100.0000	175,000	175,000	211,044	210,225	0	(75)	0	(75)	0	210,150	0	(35,150)	(35,150)	5,807	04/01/2057	2FE
911760 TN 6	US Dept Veterans Affairs REMIC Ser 200		06/01/2020	Paydown		0	0	40,859	31,739	0	(31,739)	0	(31,739)	0	0	0	0	0	2,956	05/15/2033	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					62,080,451	62,080,451	62,168,013	62,458,970	0	(278,671)	0	(278,671)	0	62,180,295	0	(99,844)	(99,844)	1,012,851	XXX	XXX

Bonds - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22.....		06/30/2020	Redemption 100.0000.....	100.0000	105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,607	06/30/2022	5.....
00130H BT 1	AES Corporation 4.875% 05/15/23.....		06/11/2020	Call 100.8125.....	100.8125	4,333,929	4,299,000	4,234,515	4,268,775	0	3,694	0	3,694	0	4,272,469	0	26,531	26,531	154,854	05/15/2023	3FE.....
00255U AA 3	Apollo Aviation Securitizatio SERIES 202.....		05/15/2020	Paydown.....		8,805	8,805	8,804	0	0	0	0	0	0	8,805	0	0	0	53	01/16/2040	1FE.....
009098 A* 5	AMAZON CARGO CTL 4.494% 11/10/39.....		06/10/2020	Redemption 100.0000.....	100.0000	39,314	39,314	39,314	39,314	0	0	0	0	0	39,314	0	0	0	735	11/10/2039	1.....
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33.....		06/30/2020	Redemption 100.0000.....	100.0000	114,667	114,667	114,667	114,667	0	0	0	0	0	114,667	0	0	0	2,677	06/30/2033	2PL.....
013078 AA 8	ALBERTO-CULVER COMPANY 5.150% 06/01/20.....		06/01/2020	Maturity.....		2,000,000	2,000,000	1,999,180	1,999,959	0	41	0	41	0	2,000,000	0	0	0	51,500	06/01/2020	1FE.....
02209S BD 4	Altria Group Inc 4.800% 02/14/29.....		06/16/2020	ATHENE.....		1,157,981	1,000,000	1,152,130	0	0	(771)	0	(771)	0	1,151,359	0	6,622	6,622	16,267	02/14/2029	2FE.....
023764 AA 1	AMERN AIRLINE 16-2 A PTT 3.650% 12/15/.....		06/15/2020	Redemption 100.0000.....	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	2FE.....
023771 S2 5	American Airlines Inc 3.250% 04/15/30.....		04/15/2020	Redemption 100.0000.....	100.0000	230,227	230,227	224,591	225,020	0	207	0	207	0	225,227	0	4,999	4,999	3,741	10/15/2028	1FE.....
02379* AA 7	American Airline 3.530% 06/15/26.....		06/15/2020	Redemption 100.0000.....	100.0000	37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	662	06/15/2026	1PL.....
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20.....		06/01/2020	Paydown.....		230,503	230,503	224,561	225,437	0	5,066	0	5,066	0	230,503	0	0	0	2,934	09/25/2045	1FM.....
037389 AW 3	Aon Corp 5.000% 09/30/20.....		06/30/2020	Call 101.1199.....	101.1199	1,011,199	1,000,000	1,040,360	1,003,679	0	(2,435)	0	(2,435)	0	1,001,244	0	(1,244)	(1,244)	48,699	09/30/2020	2FE.....
038222 AF 2	Applied Materials Inc 4.300% 06/15/21.....		06/15/2020	Call 103.7848.....	103.7848	13,492,022	13,000,000	13,061,220	13,010,567	0	(3,229)	0	(3,229)	0	13,007,338	0	(7,338)	(7,338)	771,522	06/15/2021	1FE.....
04004# AA 2	Center Operating Company AKA Dallas Aren.....		06/30/2020	Redemption 100.0000.....	100.0000	37,371	37,371	37,371	37,371	0	0	0	0	0	37,371	0	0	0	1,579	09/30/2023	2FE.....
04248N AA 1	ARMY HAWAII FAMILY HSG 5.524% 06/15/50.....		06/15/2020	Redemption 100.0000.....	100.0000	86,649	86,649	103,824	102,561	0	(271)	0	(271)	0	102,289	0	(15,640)	(15,640)	2,393	06/15/2050	1FE.....
042735 BA 7	Arrow Electronics Inc 6.000% 04/01/20.....		04/01/2020	Maturity.....		8,000,000	8,000,000	8,130,000	8,004,253	0	(4,253)	0	(4,253)	0	8,000,000	0	0	0	240,000	04/01/2020	2FE.....
048677 AG 3	ATLANTIC MARINE CORP COM 6.158% 12/01/.....		06/01/2020	Redemption 100.0000.....	100.0000	31,246	31,246	38,651	38,132	0	(93)	0	(93)	0	38,039	0	(6,793)	(6,793)	962	12/01/2051	1FE.....
053611 AF 6	AVERY DENNISON CORP 5.375% 04/15/20.....		04/15/2020	Maturity.....		2,000,000	2,000,000	1,998,620	1,999,950	0	50	0	50	0	2,000,000	0	0	0	53,750	04/15/2020	2FE.....
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus.....		06/15/2020	Redemption 100.0000.....	100.0000	88,802	88,802	88,802	88,802	0	0	0	0	0	88,802	0	0	0	1,310	11/15/2032	1.....
06405L AB 7	BANK OF NEW YORK MELLON 0.598% 06/04/2.....		06/04/2020	Call 100.0000.....	100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	9,430	06/04/2021	1FE.....
07123# AA 1	BATON ROUGE 4.320% 11/15/37.....		06/15/2020	Redemption 100.0000.....	100.0000	19,765	19,765	19,765	19,765	0	0	0	0	0	19,765	0	0	0	356	11/15/2037	1.....
097023 CA 1	Boeing Co 3.450% 11/01/28.....		06/16/2020	ATHENE.....		2,477,258	2,500,000	2,438,525	2,444,603	0	2,444	0	2,444	0	2,447,048	0	30,210	30,210	53,906	11/01/2028	2FE.....
097023 CV 5	Boeing Co 5.705% 05/01/40.....		05/01/2020	Bank of America.....		4,257,948	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	7,948	7,948	674	05/01/2040	2FE.....	
097023 CY 9	Boeing Co 5.150% 05/01/30.....		05/01/2020	Various.....		8,517,009	8,500,000	8,500,000	0	0	0	0	0	8,500,000	0	17,009	17,009	1,216	05/01/2030	2FE.....	
10240* AA 7	Bowie Acquisitions LLC 3.920% 09/30/38.....		06/30/2020	Redemption 100.0000.....	100.0000	150,322	150,322	150,322	150,322	0	0	0	0	0	150,322	0	0	0	3,192	09/30/2038	2PL.....
11042T AA 1	BRITISH AIR 18-1 AA PTT 3.800% 03/20/3.....		06/20/2020	Redemption 100.0000.....	100.0000	54,967	54,967	54,472	54,522	0	24	0	24	0	54,547	0	420	420	1,044	09/20/2031	1FE.....
11043X AA 1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/3.....		06/15/2020	Redemption 100.0000.....	100.0000	4,883	4,883	4,972	4,971	0	(3)	0	(3)	0	4,968	0	(85)	(85)	81	12/15/2032	1FE.....
11134L AH 2	BROADCOM CRP / CAYMN FI 3.875% 01/15/.....		05/05/2020	Various.....		5,812,067	5,700,000	5,675,019	5,681,401	0	808	0	808	0	5,682,209	0	129,858	129,858	179,154	01/15/2027	2FE.....
124857 AM 5	CBS CORP 3.700% 08/15/24.....		05/12/2020	Credit Suisse.....		7,243,950	7,000,000	6,983,200	6,991,442	0	628	0	628	0	6,992,070	0	251,880	251,880	193,531	08/15/2024	2FE.....
1248EP AY 9	CCO Holdings LLC 5.250% 09/30/22.....		04/03/2020	Call 100.8750.....	100.8750	7,061,250	7,000,000	6,931,820	6,977,950	0	1,909	0	1,909	0	6,979,859	0	20,141	20,141	248,063	09/30/2022	3FE.....
12505J AA 1	CBL & ASSOCIATES LP 5.250% 12/01/23.....		06/18/2020	Credit Suisse.....		441,000	1,260,000	1,264,190	1,261,862	0	(215)	0	(215)	0	1,261,647	0	(820,647)	(820,647)	0	12/01/2023	5FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12505J AB 9	CBL & ASSOCIATES LP 4.600% 10/15/24		06/17/2020	Imperial Capital LLC.....		175,000	500,000	499,875	499,936	0	6	0	6	0	499,942	0	(324,942)	(324,942)	11,500	10/15/2024	5FE.....
12510H AC 4	Capital Automotive Reit SERIES 20201A CL		06/15/2020	Paydown.....		52,577	52,577	52,540	0	0	49	0	49	0	52,577	0	0	0	615	02/15/2050	1FE.....
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20		06/01/2020	Paydown.....		55,530	55,530	56,363	56,262	0	(732)	0	(732)	0	55,530	0	0	0	1,149	04/15/2044	1FM.....
12647G BF 4	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		06/01/2020	Paydown.....		467,218	467,218	467,510	467,398	0	(181)	0	(181)	0	467,218	0	0	0	6,451	07/25/2043	1FM.....
12649R BF 8	Credit Suisse Mortgage Trust Series 2015..		06/01/2020	Paydown.....		474,674	474,674	482,981	481,032	0	(6,359)	0	(6,359)	0	474,674	0	0	0	7,004	02/25/2045	1FM.....
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3		06/15/2020	Redemption 100.0000.....		12,272	12,272	12,272	12,272	0	0	0	0	0	12,272	0	0	0	182	03/31/2044	1.....
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3		04/15/2020	Redemption 100.0000.....		6,111	6,111	6,111	6,111	0	0	0	0	0	6,111	0	0	0	65	03/31/2044	1Z.....
134011 AL 9	CAMP PENDELTON/QUANTICO 6.165% 10/01/5		04/01/2020	Call 100.0000.....		120,000	120,000	147,546	146,302	0	(94)	0	(94)	0	146,207	0	(26,207)	(26,207)	3,699	10/01/2050	2FE.....
14149Y AT 5	Cardinal Health Inc 4.625% 12/15/20.....		06/22/2020	Call 102.0160.....		10,936,115	10,720,000	10,637,574	10,710,283	0	4,757	0	4,757	0	10,715,040	0	4,960	4,960	473,656	12/15/2020	2FE.....
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-		06/01/2020	Paydown.....		195,065	195,065	191,042	192,694	0	2,371	0	2,371	0	195,065	0	0	0	3,164	02/10/2051	1FM.....
22160@ AA 6	COSTCO 3.910% 06/20/43.....		06/20/2020	Redemption 100.0000.....		39,650	39,650	39,650	39,650	0	0	0	0	0	39,650	0	0	0	646	06/20/2043	1FE.....
22541S RR 1	CSFB 2004-AR7 4A1 2004-AR7 3.480% 11/2		06/01/2020	Paydown.....		36,122	36,122	36,234	36,218	0	(96)	0	(96)	0	36,122	0	0	0	591	11/25/2034	1FM.....
24617# AA 9	DELAWARE NORTH COMPANIES INC BOSTON No.		05/14/2020	Various.....		190,053	190,053	190,053	190,053	0	0	0	0	0	190,053	0	0	0	3,630	11/14/2034	2PL.....
251563 FB 3	DEUTSCHE MORTGAGE SEC INC 2004-4-5AR1		06/01/2020	Paydown.....		90,784	90,784	85,394	86,686	0	4,098	0	4,098	0	90,784	0	0	0	1,732	06/25/2034	1FM.....
25466A AB 7	DISCOVER BANK 7.000% 04/15/20.....		04/15/2020	Various.....		10,000,000	10,000,000	10,753,480	10,029,755	0	(29,755)	0	(29,755)	0	10,000,000	0	0	0	350,000	04/15/2020	2FE.....
25755T AH 3	Dominos Pizza Master Issuer L SERIES 201		04/25/2020	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		04/25/2020	Paydown.....		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	379	07/25/2048	2FE.....
25755T AL 4	Dominos Pizza Master Issuer L SERIES 201		04/25/2020	Paydown.....		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	40	10/25/2049	2FE.....
26442C AJ 3	DUKE ENERGY CAROLINAS 4.300% 06/15/20		06/15/2020	Maturity.....		1,000,000	1,000,000	997,650	999,871	0	129	0	129	0	1,000,000	0	0	0	21,500	06/15/2020	1FE.....
32051D 3J 9	First Horizon Asset Sec Inc SERIES 2004-		06/01/2020	Paydown.....		194,808	194,808	187,868	188,681	0	6,127	0	6,127	0	194,808	0	0	0	2,724	06/25/2034	1FM.....
364760 AK 4	Gap Inc 5.950% 04/12/21.....		06/06/2020	Call 104.5352.....		6,036,910	5,775,000	5,754,788	5,771,708	0	1,078	0	1,078	0	5,772,786	0	2,215	2,215	485,258	04/12/2021	3FE.....
372917 AS 3	Genzyme Corp-General Division 5.000% 0		06/15/2020	Maturity.....		4,000,000	4,000,000	4,010,600	4,000,601	0	(601)	0	(601)	0	4,000,000	0	0	0	100,000	06/15/2020	1FE.....
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A		06/15/2020	Paydown.....		170,312	170,312	170,232	170,234	0	78	0	78	0	170,312	0	0	0	2,504	10/15/2052	1FE.....
38218E AB 3	Goodgreen Trust SERIES 20192A CLASS B		06/16/2020	Paydown.....		46,142	46,142	46,134	46,134	0	7	0	7	0	46,142	0	0	0	815	04/15/2055	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
38238Q AL 0	Goodrich Corp 7.100% 11/15/27.....		06/10/2020	Tax Free Exchange.....		4,622,059	4,425,000	4,808,559	4,631,129	0	(9,070)	0	(9,070)	0	4,622,059	0	0	0	161,513	11/15/2027	1FE.....
39949* AA 0	HYATT HOUSE Ground Lease Trust A-2017B		06/15/2020	Redemption 100.0000.....		3,128	3,128	3,128	3,128	0	0	0	0	0	3,128	0	0	0	59	10/15/2047	1PL.....
39950# AA 2	MARRIOTT GROUND 4.480% 11/15/39.....		06/15/2020	Redemption 100.0000.....		43,132	43,132	43,132	43,132	0	0	0	0	0	43,132	0	0	0	886	11/15/2039	1FE.....
39950# AA 2	MARRIOTT GROUND 4.480% 11/15/39.....		04/15/2020	Redemption 100.0000.....		21,446	21,446	21,446	21,446	0	0	0	0	0	21,446	0	0	0	320	11/15/2039	1PL.....
40417Q AA 3	HERO Funding Trust SERIES 20164A CLASS A		06/20/2020	Paydown.....		106,076	106,076	105,926	105,928	0	147	0	147	0	106,076	0	0	0	1,594	09/20/2047	1FE.....
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A		06/20/2020	Paydown.....		84,860	84,860	86,959	86,911	0	(2,050)	0	(2,050)	0	84,860	0	0	0	1,532	09/20/2047	1FE.....
41884# AA 9	HATCHET RIDGE WIND Cert R-7 5.950% 12/		06/14/2020	Redemption 100.0000.....		366,613	366,613	366,613	366,613	0	0	0	0	0	366,613	0	0	0	10,907	12/14/2029	6PL.....
42208@ AA 8	Home Depot (HD Salem) Notes 2 and 5		06/30/2020	Redemption 100.0000.....		107,181	107,181	107,181	107,181	0	0	0	0	0	107,181	0	0	0	2,793	11/30/2030	1.....
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		06/20/2020	Paydown.....		247,191	247,191	247,079	247,085	0	107	0	107	0	247,191	0	0	0	3,959	09/20/2040	1FE.....
42770U AA 1	Hero Funding Trust SERIES 20152A CLASS A		06/20/2020	Paydown.....		160,937	160,937	160,919	160,919	0	18	0	18	0	160,937	0	0	0	2,678	09/20/2040	1FE.....
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A		06/20/2020	Paydown.....		74,533	74,533	74,527	74,527	0	7	0	7	0	74,533	0	0	0	1,263	09/20/2041	1FE.....
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A		06/20/2020	Paydown.....		261,508	261,508	262,856	262,832	0	(1,324)	0	(1,324)	0	261,508	0	0	0	4,053	09/20/2041	1FE.....
42770X AA 5	HERO Funding Trust SERIES 20163A CLASS A		06/20/2020	Paydown.....		96,255	96,255	95,172	95,191	0	1,064	0	1,064	0	96,255	0	0	0	1,238	09/20/2042	1FE.....
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		06/22/2020	Paydown.....		78,576	78,576	80,539	80,471	0	(1,896)	0	(1,896)	0	78,576	0	0	0	1,283	09/20/2042	1FE.....
42771A AB 2	HERO Funding Trust SERIES 20173A CLASS A		06/20/2020	Paydown.....		421,699	421,699	432,159	431,979	0	(10,280)	0	(10,280)	0	421,699	0	0	0	6,948	09/20/2048	1FE.....
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		06/20/2020	Paydown.....		166,458	166,458	170,599	170,520	0	(4,062)	0	(4,062)	0	166,458	0	0	0	2,844	09/20/2048	1FE.....
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		06/20/2020	Paydown.....		320,776	320,776	320,800	320,798	0	(22)	0	(22)	0	320,776	0	0	0	5,776	09/20/2041	1FE.....
43739E AJ 6	HOMEBANC MORTGAGE TRUST SERIES 20042 CLA		06/25/2020	Paydown.....		155,732	155,732	139,964	141,215	0	14,517	0	14,517	0	155,732	0	0	0	1,393	12/25/2034	1FM.....
44416* AB 2	HUDSON TRANS LLC 4.420% 05/31/33.....		05/31/2020	Redemption 100.0000.....		35,000	35,000	22,750	22,750	0	0	0	0	0	22,750	0	12,250	12,250	774	05/31/2033	2PL.....
46627Q BC 1	JP Morgan Chase Comm Mtg Sec REMIC Ser		06/01/2020	Paydown.....		185,722	185,722	168,020	185,722	0	0	0	0	0	185,722	0	0	0	3,868	06/12/2043	1FM.....
466365 AC 7	Jack in the Box Funding LLC SERIES 20191		05/25/2020	Paydown.....		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	839	08/25/2049	2FE.....
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		06/01/2020	Paydown.....		573,408	573,408	572,064	572,097	0	1,311	0	1,311	0	573,408	0	0	0	7,595	07/25/2043	1FM.....
46667# AA 1	St Christophers 3.980% 11/15/49.....		06/15/2020	Redemption 100.0000.....		13,163	13,163	13,558	0	0	(2)	0	(2)	13,556	0	(393)	(393)	135	11/15/2049	1FE.....	
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20		06/11/2020	Paydown.....		180,129	180,129	120,577	132,779	0	47,349	0	47,349	0	180,129	0	0	0	4,715	04/15/2041	1FM.....
52467@ AJ 4	Stop & Shop 7.539% 11/15/26.....		06/15/2020	Redemption 100.0000.....		61,793	61,793	62,432	62,043	0	(13)	0	(13)	0	62,030	0	(237)	(237)	1,932	11/15/2026	2Z.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
539830 BK 4	Lockheed Martin 4.500% 05/15/36.....		06/16/2020	ATHENE.....		1,293,866	1,000,000	1,286,980	0	0	(759)	0	(759)	0	1,286,221	0	7,645	7,645	3,875	05/15/2036	1FE.....
576434 CU 6	MASTR ALTERNATIVE LOANS TRUST SERIES 200		06/01/2020	Paydown.....		63,551	63,551	66,570	66,144	0	(2,593)	0	(2,593)	0	63,551	0	0	0	1,591	03/25/2033	1FM.....
58517# AA 8	Meggitt Holdings (USA) Inc Series B Note.....		06/15/2020	Maturity.....		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	175,700	06/15/2020	2.....
58571L AA 8	MELTEL LAND FUNDING LLC 3.768% 04/15/4		06/15/2020	Paydown.....		26,925	26,925	26,925	26,925	0	0	0	0	0	26,925	0	0	0	465	04/15/2049	1FE.....
60040# AA 0	MILLENNIUM PIPELINES Series A Note A-31		06/30/2020	Redemption 100.0000.....		95,254	95,254	95,254	95,254	0	0	0	0	0	95,254	0	0	0	2,539	06/30/2027	1PL.....
60040# AB 8	MILLENNIUM PIPELINES Series B Note B-25		06/30/2020	Redemption 100.0000.....		54,954	54,954	54,954	54,954	0	0	0	0	0	54,954	0	0	0	1,649	06/30/2032	1PL.....
60871R AD 2	MOLSON COORS BREWING CO 5.000% 05/01/4		05/14/2020	Barclays Capital.....		3,023,880	3,000,000	2,979,540	2,980,052	0	185	0	185	0	2,980,238	0	43,642	43,642	82,083	05/01/2042	2FE.....
60871R AH 3	MOLSON COORS BREWING CO 4.200% 07/15/4		05/14/2020	Barclays Capital.....		1,642,464	1,800,000	1,633,374	0	0	397	0	397	0	1,633,771	0	8,693	8,693	25,830	07/15/2046	2FE.....
61237W AC 0	MONTEFIORE MEDICAL CENT 2.895% 04/30/3		04/20/2020	Redemption 100.0000.....		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	1,520	04/20/2032	1.....
62819# AA 5	MUSTANG HILLS LLC No. 11 5.150% 11/30/		05/31/2020	Various.....		241,850	241,850	241,850	241,850	0	0	0	0	0	241,850	0	0	0	6,228	11/30/2035	2PL.....
62927# AF 3	NFL VENTURES Ser 2015-A Tranche C No.RC-		04/15/2020	Redemption 100.0000.....		144,821	144,821	144,821	144,821	0	0	0	0	0	144,821	0	0	0	2,520	04/15/2031	1FE.....
62927# AG 1	NFL VENTURES Ser 2015-A Tranche D No RD-		04/15/2020	Redemption 100.0000.....		111,394	111,394	111,394	111,394	0	0	0	0	0	111,394	0	0	0	1,988	04/15/2032	1FE.....
64079* AB 8	Neptune Regional Transmission 6.210% 0		06/30/2020	Redemption 100.0000.....		64,428	64,428	64,428	64,428	0	0	0	0	0	64,428	0	0	0	2,001	06/30/2027	1PL.....
64760@ AA 2	NEW ORLEANS ENY 4.270% 08/15/32.....		06/15/2020	Redemption 100.0000.....		108,745	108,745	108,745	108,745	0	0	0	0	0	108,745	0	0	0	1,936	08/15/2032	1.....
64761* AA 3	NEW ORLEANS 4.467% 03/15/33.....		06/15/2020	Redemption 100.0000.....		61,078	61,078	61,078	61,078	0	0	0	0	0	61,078	0	0	0	1,138	03/15/2033	1.....
66989H AD 0	NOVARTIS CAPITAL CORP 4.400% 04/24/20		04/24/2020	Maturity.....		2,000,000	2,000,000	1,984,740	1,999,427	0	573	0	573	0	2,000,000	0	0	0	44,000	04/24/2020	1FE.....
67389M AC 5	Oaks 2015-1 Series 2015-1 3.500% 04/25		06/01/2020	Paydown.....		372,360	372,360	373,349	373,287	0	(927)	0	(927)	0	372,360	0	0	0	5,637	04/25/2046	1FM.....
677071 AU 6	OHANA MILITARY COMM LLC 6.000% 10/01/5		04/01/2020	Redemption 100.0000.....		37,363	37,363	45,187	44,611	0	(57)	0	(57)	0	44,554	0	(7,191)	(7,191)	1,121	10/01/2051	1FE.....
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5		06/20/2020	Paydown.....		17,387	17,387	17,387	17,387	0	0	0	0	0	17,387	0	0	0	395	09/20/2049	1FE.....
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5		06/20/2020	Paydown.....		17,387	17,387	17,387	17,387	0	0	0	0	0	17,387	0	0	0	395	09/20/2049	1FE.....
69373V AC 9	Pacefunding SERIES 20181A CLASS BA 6.1		06/20/2020	Paydown.....		834	834	834	834	0	0	0	0	0	834	0	0	0	26	09/20/2049	2FE.....
69373V AD 7	Pacefunding SERIES 20181A CLASS BB 6.1		06/20/2020	Paydown.....		572	572	572	572	0	0	0	0	0	572	0	0	0	18	09/20/2049	2FE.....
69375H AA 2	Pacefunding SERIES 20191A CLASS AA 4.4		06/20/2020	Paydown.....		146,089	146,089	146,089	146,089	0	0	0	0	0	146,089	0	0	0	2,428	09/20/2049	1FE.....
69375H AC 8	Pacefunding SERIES 20191A CLASS AB 4.4		06/20/2020	Paydown.....		205,262	205,262	205,262	205,262	0	0	0	0	0	205,262	0	0	0	3,411	09/20/2049	1PL.....

QE05.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8		06/19/2020	Paydown.....		85,212	85,212	85,212	85,212	0	0	0	0	0	85,212	0	0	0	1,664	09/22/2053	1FE.....
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1		06/19/2020	Paydown.....		1,133	1,133	1,133	1,133	0	0	0	0	0	1,133	0	0	0	32	09/22/2053	2FE.....
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8		06/19/2020	Paydown.....		57,513	57,513	57,513	57,513	0	0	0	0	0	57,513	0	0	0	1,123	09/22/2053	1FE.....
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1		06/19/2020	Paydown.....		1,592	1,592	1,592	1,592	0	0	0	0	0	1,592	0	0	0	45	09/22/2053	2FE.....
72353P AB 2	Pioneer Aircraft Finance Limi SERIES 201...		04/15/2020	Paydown.....		5,952	5,952	5,952	5,952	0	0	0	0	0	5,952	0	0	0	97	06/15/2044	2FE.....
723787 AK 3	Pioneer Natural Resources Comp 3.950%		05/27/2020	Call 104.5000.....		8,360,000	8,000,000	8,089,296	6,439,938	0	(2,114)	0	(2,114)	0	7,980,176	0	19,824	19,824	602,267	07/15/2022	2FE.....
72703P AB 9	Planet Fitness Master Issuer SERIES 2018		06/05/2020	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 2007.		06/25/2020	Paydown.....		43,237	43,237	40,859	40,888	0	2,348	0	2,348	0	43,237	0	0	0	263	05/25/2037	1FM.....
7591EP AM 2	REGIONS FINANCIAL CORP 2.750% 08/14/22		05/19/2020	ATHENE.....		679,470	665,000	672,820	671,830	0	(1,013)	0	(1,013)	0	670,816	0	8,654	8,654	14,071	08/14/2022	2FE.....
75973L AA 6	Renew 2017-1 SERIES 20171A CLASS A 3.6		06/20/2020	Paydown.....		59,070	59,070	59,054	59,054	0	15	0	15	0	59,070	0	0	0	903	09/20/2052	1FE.....
783764 AP 8	RYLAND GROUP 6.625% 05/01/20.....		05/01/2020	Maturity.....		2,000,000	2,000,000	1,975,000	1,998,807	0	1,193	0	1,193	0	2,000,000	0	0	0	66,250	05/01/2020	3FE.....
78412D AN 9	Semco Energy Inc 5.150% 04/21/20.....		04/21/2020	Maturity.....		3,000,000	3,000,000	2,997,900	2,999,920	0	80	0	80	0	3,000,000	0	0	0	77,250	04/21/2020	1FE.....
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29		06/30/2020	Redemption 100.0000.....		110,397	110,397	110,397	110,397	0	0	0	0	0	110,397	0	0	0	1,896	05/31/2029	1PL.....
81729U AB 9	Sentry 7.058% 05/08/21.....		03/31/2020	Redemption 100.0000.....		7,003	7,003	6,863	6,951	0	35	0	35	0	6,986	0	17	17	286	05/08/2021	4PL.....
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS		06/20/2020	Paydown.....		36,386	36,386	33,009	33,676	0	2,710	0	2,710	0	36,386	0	0	0	237	05/20/2035	1FM.....
81744Y AB 2	SEQUOIA MORTGAGE TRUST SERIES 20134 CLAS		06/01/2020	Paydown.....		291,291	291,291	261,260	266,248	0	25,044	0	25,044	0	291,291	0	0	0	3,099	04/25/2043	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST SERIES 20135 CLAS		06/01/2020	Paydown.....		540,837	540,837	508,074	513,340	0	27,497	0	27,497	0	540,837	0	0	0	6,762	05/25/2043	1FM.....
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		06/01/2020	Paydown.....		189,983	189,983	180,128	181,980	0	8,003	0	8,003	0	189,983	0	0	0	2,453	07/25/2042	1FM.....
83421# AA 1	SOLGEN LLC 3.930% 09/30/36.....		06/30/2020	Various.....		127,395	127,395	127,395	127,395	0	0	0	0	0	127,395	0	0	0	2,503	09/30/2036	2PL.....
83546D AF 5	Sonic Capital LLC SERIES 20181A CLASS A2		06/20/2020	Paydown.....		33,750	33,750	33,887	33,880	0	(130)	0	(130)	0	33,750	0	0	0	566	02/20/2048	2FE.....
83546D AJ 7	Sonic Capital LLC SERIES 20201A CLASS A2		06/20/2020	Paydown.....		5,000	5,000	4,880	0	0	120	0	120	0	5,000	0	0	0	71	01/20/2050	2FE.....
84858@ AA 3	SPIRIT 2015-1 4.930% 04/01/23.....		04/01/2020	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	2PL.....
84860* AB 9	Spirits of St. Louis BB Club No. R-22		06/30/2020	Redemption 100.0000.....		19,362	19,362	19,362	19,362	0	0	0	0	0	19,362	0	0	0	373	03/31/2033	2PL.....
848609 AA 1	SPIRITS NEWCO No. R-43 5.300% 06/30/36		06/30/2020	Various.....		40,085	40,085	40,085	40,085	0	0	0	0	0	40,085	0	0	0	1,062	03/31/2033	2PL.....
85234# AB 1	STADIUM FUNDING TRUST No. 57 5.000% 04		04/01/2020	Redemption 100.0000.....		238,175	238,175	238,175	238,175	0	0	0	0	0	238,175	0	0	0	5,954	04/01/2039	2PL.....
86745L AA 0	Helios Issuer LLC SERIES 2019AA CLASS A		06/20/2020	Paydown.....		406,490	406,490	406,376	406,377	0	114	0	114	0	406,490	0	0	0	6,302	06/20/2046	1FE.....
86745N AA 6	Sunnova Sol Issuer LLC SERIES 20201A CLA		04/30/2020	Paydown.....		4,689	4,689	4,687	0	0	2	0	2	0	4,689	0	0	0	34	02/01/2055	1FE.....

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SCHEDULE D - PART 4

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

QE05.13

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181	..	04/30/2020	Paydown.....		35,808	35,808	35,280	35,291	0	517	0	517	0	35,808	0	0	0	951	04/30/2049	1FE.....
86772F AA 9	SUNRUN CALLISTO ISSUER LLC SERIES 20192	..	04/30/2020	Paydown.....		39,048	39,048	39,029	39,029	0	19	0	19	0	39,048	0	0	0	713	01/30/2055	1FE.....
86773P AA 6	SUNRUN CALLISTO ISSUER LLC SERIES 20191A	..	06/30/2020	Paydown.....		106,698	106,698	106,692	106,684	0	14	0	14	0	106,698	0	0	0	3,137	06/30/2054	1FE.....
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181	..	05/20/2020	Paydown.....		142,184	142,184	142,143	142,140	0	44	0	44	0	142,184	0	0	0	4,038	11/20/2048	1FE.....
87342R AB 0	Taco Bell Funding LLC SERIES 20161A CLAS	..	05/25/2020	Paydown.....		36,250	36,250	36,371	36,360	0	(110)	0	(110)	0	36,250	0	0	0	793	05/25/2046	2FE.....
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS	..	05/25/2020	Paydown.....		19,375	19,375	20,614	20,536	0	(1,161)	0	(1,161)	0	19,375	0	0	0	481	05/25/2046	2FE.....
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS	..	05/28/2020	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	618	11/25/2048	2FE.....
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1	..	06/30/2020	Redemption 100.0000.....		119,082	119,082	119,082	119,082	0	0	0	0	0	119,082	0	0	0	3,603	12/30/2023	2FE.....
88159D AA 3	TES LLC SERIES 20171A CLASS A 4.330% 1	..	04/20/2020	Paydown.....		79,256	79,256	79,245	79,240	0	16	0	16	0	79,256	0	0	0	1,716	10/20/2047	1FE.....
88307* AA 3	TEXOMA WIND LLC 4.120% 06/30/34.....	..	06/30/2020	Redemption 100.0000.....		396,777	396,777	396,777	396,777	0	0	0	0	0	396,777	0	0	0	8,174	06/30/2034	2PL.....
89147L F# 2	Tortoise Energy Infrastructure No. T-7.....	..	04/13/2020	Call 101.0000.....		4,104,640	4,064,000	4,064,000	4,064,000	0	0	0	0	0	4,064,000	0	0	0	163,210	01/22/2024	1FE.....
89147L F* 6	Tortoise Energy Infrastructure No. R-12.....	..	04/13/2020	Call 101.0000.....		4,788,747	4,741,333	4,741,333	4,741,333	0	0	0	0	0	4,741,333	0	0	0	177,006	01/22/2022	1FE.....
89147L K# 6	Tortoise Energy Infrastructure Series FF.....	..	04/13/2020	Call 101.0000.....		1,368,213	1,354,667	1,354,667	1,354,667	0	0	0	0	0	1,354,667	0	0	0	35,932	11/20/2023	1FE.....
89233P 4C 7	Toyota Motor Credit Corp 4.500% 06/17/..	..	06/17/2020	Maturity.....		7,000,000	7,000,000	6,972,700	6,998,461	0	1,539	0	1,539	0	7,000,000	0	0	0	157,500	06/17/2020	1FE.....
89307# AA 7	TRANS BAY CABLE 2.930% 06/30/47.....	..	06/30/2020	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	1PL.....
90932D AA 3	UNITED AIR 2016-2 A PTT 3.100% 04/07/3	..	04/07/2020	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.....
91845# AA 2	Verizon Communications Inc Series A1 No.	..	06/15/2020	Various.....		46,408	46,408	46,408	46,408	0	0	0	0	0	46,408	0	0	0	739	05/15/2035	2.....
92211M AC 7	VANTAGE DATA CENTERS ISSUER SERIES 20181	..	06/16/2020	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	127	02/16/2043	1FE.....
92343V AX 2	Verizon Communications 4.600% 04/01/2	..	06/29/2020	Call 103.1420.....		3,094,260	3,000,000	3,127,950	3,019,219	0	(7,462)	0	(7,462)	0	3,011,756	0	(11,756)	(11,756)	196,993	04/01/2021	2FE.....
92783# AA 4	VA INTL GATEWAY No. 62 3.930% 06/30/30	..	06/30/2020	Redemption 100.0000.....		47,516	47,516	47,516	47,516	0	0	0	0	0	47,516	0	0	0	934	06/30/2030	1PL.....
92854V AA 3	VIVINT SOLAR FINANCING LLC SERIES 20181A	..	04/30/2020	Paydown.....		92,574	92,574	93,457	93,447	0	(873)	0	(873)	0	92,574	0	0	0	2,189	04/30/2048	1FE.....
92922F 4M 7	WAMU Mortgage Pass-Through Cer Series 20	..	06/25/2020	Paydown.....		61,181	61,181	58,103	60,672	0	509	0	509	0	61,181	0	0	0	474	10/25/2045	1FM.....
933638 AA 6	WAMU Mortgage Pass-Through Ce SERIES 200	..	06/01/2020	Paydown.....		35,200	35,200	34,232	0	0	(30)	0	(30)	0	34,245	0	955	955	226	01/25/2047	1FM.....
933638 AA 6	WAMU Mortgage Pass-Through Ce SERIES 200	..	04/01/2020	Paydown.....		0	6	6	0	0	(50)	0	(50)	0	(1,210)	0	1,210	1,210	103	01/25/2047	1.....
95058X AE 8	WENDYS FUNDING LLC SERIES 20181A CLASS A	..	06/15/2020	Paydown.....		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	486	03/15/2048	2FE.....

SCHEDULE D - PART 4

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

QE05.14

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
95058X AH 1	WENDYS FUNDING LLC SERIES 20191A CLASS A		06/15/2020	Paydown		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	765	06/15/2049	2FE
96038# AA 8	WESTIN 4.453% 07/15/47		06/15/2020	Redemption 100.0000		20,752	20,752	20,752	20,752	0	0	0	0	0	20,752	0	0	0	385	07/15/2047	1PL
96928* FP 7	KRAFT FOODS GRP 4.470% 01/15/35		06/15/2020	Redemption 100.0000		161,727	161,727	161,727	161,727	0	0	0	0	0	161,727	0	0	0	3,014	01/15/2035	2
97314@ AA 3	WIND ENERGY TRANSMISSION TEXAS No. 33		06/30/2020	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
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014		06/01/2020	Paydown		125,326	125,326	129,751	129,500	0	(4,174)	0	(4,174)	0	125,326	0	0	0	2,116	06/20/2044	1FM
97653B AC 5	WINWATER Mortgage Loan Trust Series 2015		06/01/2020	Paydown		1,070,563	1,070,563	1,073,239	1,072,734	0	(2,171)	0	(2,171)	0	1,070,563	0	0	0	15,614	08/20/2034	1FM
292505 AJ 3	EnCana Corp 3.900% 11/15/21	A	06/18/2020	Barclays Capital		5,955,000	6,000,000	5,651,160	5,883,689	0	28,477	0	28,477	0	5,912,166	0	42,834	42,834	141,050	11/15/2021	2FE
00507U AF 8	Actavis funding scs 3.850% 06/15/24	D	05/14/2020	Tax Free Exchange		6,987,950	7,000,000	6,973,610	6,986,960	0	990	0	990	0	6,987,950	0	0	0	7,000	06/15/2024	2FE
00507U AU 5	Actavis funding scs 4.750% 03/15/45	D	05/14/2020	Tax Free Exchange		3,644,726	3,677,000	3,641,494	3,644,481	0	244	0	244	0	3,644,726	0	0	0	91,006	03/15/2045	2FE
03754L AA 3	Apex Credit CLO LLC SERIES 20182A CLASS	D	04/22/2020	Paydown		87,787	87,787	87,453	87,473	0	314	0	314	0	87,787	0	0	0	1,417	10/20/2031	1FE
03754W AN 1	Apex Credit CLO LLC SERIES 20161A CLASS	D	04/27/2020	Paydown		72,545	72,545	72,508	72,508	0	36	0	36	0	72,545	0	0	0	567	10/27/2028	1FE
04941G AL 2	Atlas Senior Loan Fund LTD SERIES 20131A	D	05/18/2020	Paydown		313,323	313,323	292,957	292,957	0	20,366	0	20,366	0	313,323	0	0	0	1,975	11/17/2027	1FE
12518X AA 5	CENT CLO LP 13-19A 2.090% 10/29/25	D	04/29/2020	Paydown		239,885	239,885	234,654	236,673	0	3,213	0	3,213	0	239,885	0	0	0	3,880	10/29/2025	1FE
15673Y AA 7	Cerberus SERIES 20191A CLASS A1T 2.885	D	04/15/2020	Paydown		64,452	64,452	64,452	64,452	0	0	0	0	0	64,452	0	0	0	1,202	04/15/2031	1FE
23636A AS 0	DANSKE BANK A/S 5.000% 01/12/22	D	06/24/2020	Tax Free Exchange		2,075,118	2,000,000	2,112,760	2,097,841	0	(22,723)	0	(22,723)	0	2,075,118	0	0	0	54,000	01/12/2022	2FE
55283L AA 3	MAPS LTD SERIES 20191A CLASS A 4.458%	D	06/15/2020	Paydown		23,584	23,584	23,584	23,584	0	0	0	0	0	23,584	0	0	0	385	03/15/2044	1
55283L AB 1	MAPS LTD SERIES 20191A CLASS B 5.560%	D	04/15/2020	Paydown		9,886	9,886	9,886	9,886	0	0	0	0	0	9,886	0	0	0	183	03/15/2044	2
55283L AC 9	MAPS LTD SERIES 20191A CLASS C 7.385%	D	06/15/2020	Paydown		25,711	25,711	25,710	25,710	0	0	0	0	0	25,711	0	0	0	730	03/15/2044	3
67107K BH 8	OCP CLO Ltd SERIES 20147A CLASS B2R 5	D	04/29/2020	Barclays Capital		4,992,500	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(7,500)	(7,500)	135,451	07/20/2029	1FE
682336 AA 0	One Eleven Funding I LTD SERIES 20171A C	D	04/12/2020	Paydown		189,714	189,714	189,714	189,714	0	0	0	0	0	189,714	0	0	0	3,415	10/12/2035	1FE
80685Q AA 4	SCHLUMBERGER OILFIELD UK 4.200% 01/15/	D	06/29/2020	Call 102.1068		5,105,342	5,000,000	4,928,000	4,990,970	0	4,250	0	4,250	0	4,995,219	0	4,781	4,781	306,009	01/15/2021	1FE
90016A AB 6	TURK SISE VE CAM FABRIKA 6.950% 03/14/	D	04/24/2020	ATHENE		900,000	1,000,000	997,200	997,484	0	105	0	105	0	997,590	0	(97,590)	(97,590)	43,051	03/14/2026	4FE
961214 EF 6	Westpac Bkg Corp 4.110% 07/24/34	D	06/16/2020	ATHENE		1,083,944	1,000,000	1,074,960	1,074,960	0	(337)	0	(337)	0	1,074,623	0	9,321	9,321	16,212	07/24/2034	2FE
G785AR AA 6	SCHAHIN II FINAN CO SPV 5.875% 09/25/2	D	05/06/2020	Various		136,957	6,549,747	327,487	327,487	0	0	0	0	0	327,487	0	(190,530)	(190,530)	0	10/01/2035	6FE
P0606* AA 9	AES Mexico 5.620% 11/26/27	D	06/30/2020	Redemption 100.0000		29,149	29,149	29,149	29,149	0	0	0	0	0	29,149	0	0	0	819	11/26/2027	2PL
3899999	Total - Bonds - Industrial and Miscellaneous					201,791,540	206,759,519	201,545,236	180,882,980	0	102,569	0	102,569	0	200,908,387	0	(855,474)	(855,474)	6,526,672	XXX	XXX

Bonds - Unaffiliated Bank Loans

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
00018K AC 9	A&R Logistics 7.123% 05/05/25.....		06/01/2020	Redemption 100.0000.....		1,743	1,743	1,730	1,731	0	0	0	0	0	1,731	0	11	11	75	05/05/2025	3PL.....
00018K AC 9	A&R Logistics 7.123% 05/05/25.....		01/01/2020	Tax Free Exchange.....		41,024	41,299	40,989	41,024	0	0	0	0	0	41,024	0	0	0	0	05/05/2025	3PL.....
00018K AD 7	A&R Logistics Term 2 1L 7.123% 05/05/2.....		04/01/2020	Redemption 100.0000.....		207	207	206	0	0	0	0	0	206	0	1	1	0	05/05/2025	3PL.....	
00118@ AA 5	Arrowhead AEP Holdings 7.437% 08/31/21.....		04/01/2020	Redemption 100.0000.....		14,004	14,004	13,514	13,569	0	31	0	31	0	13,600	0	404	404	398	08/31/2021	4PL.....
03966# AA 0	ArcServe 6.344% 05/01/24.....		03/31/2020	Redemption 100.0000.....		7,621	7,621	7,564	7,569	0	2	0	2	0	7,571	0	50	50	(122)	05/01/2024	3PL.....
03967Y AB 6	Gannett Holdings LLC term loan Arctic Ho.....		05/20/2020	Redemption 100.0000.....		9,090	9,090	8,641	0	0	12	0	12	0	8,654	0	437	437	291	11/19/2024	2Z.....
03967Y AB 6	Gannett Holdings LLC term loan Arctic Ho.....		06/16/2020	Redemption 100.0000.....		1,533	1,533	1,458	0	0	5	0	5	0	1,463	0	70	70	101	11/19/2024	4.....
04575X AD 6	ASSOCIATED PATHOLOGISTS LLC 5.291% 08/.....		05/06/2020	Redemption 100.0000.....		8,498	8,498	8,455	8,461	0	4	0	4	0	8,465	0	33	33	102	08/01/2021	3PL.....
05456# AC 2	Avtex 5.185% 02/08/24.....		04/01/2020	Redemption 100.0000.....		11,634	11,634	11,586	0	0	2	0	2	0	11,587	0	47	47	101	02/08/2024	4FE.....
05456# AC 8	Avtex 5.185% 02/08/24.....		04/01/2020	Redemption 100.0000.....		1,729	1,729	1,722	0	0	0	0	0	1,722	0	7	7	15	02/08/2024	4FE.....	
05456# AD 6	Avtex 5.185% 02/08/24.....		06/01/2020	Redemption 100.0000.....		(6,367)	(6,367)	(6,335)	(6,341)	0	0	0	0	(6,341)	0	(27)	(27)	5	02/08/2024	4FE.....	
05456# AD 6	Avtex 5.185% 02/08/24.....		01/01/2020	Tax Free Exchange.....		2,622,477	2,633,456	2,620,287	2,622,477	0	0	0	0	0	2,622,477	0	0	0	19,283	02/08/2024	4FE.....
05602# AC 1	Barcodes 4.552% 12/21/24.....		03/31/2020	Redemption 100.0000.....		4,873	4,873	4,824	4,829	0	(1)	0	(1)	0	4,828	0	45	45	(185)	12/21/2024	1PL.....
07385@ AB 4	BearCom 4.802% 07/06/24.....		03/31/2020	Redemption 100.0000.....		11,428	11,428	11,349	0	0	2	0	2	0	11,351	0	77	77	93	07/06/2024	4Z.....
07385@ AC 2	BearCom 4.802% 07/06/24.....		03/31/2020	Redemption 100.0000.....		1,491	1,491	1,481	0	0	0	0	0	1,481	0	10	10	10	07/06/2024	4Z.....	
07385@ AE 8	BearCom 4.552% 07/06/24.....		03/31/2020	Redemption 100.0000.....		600	600	596	596	0	0	0	0	596	0	4	4	5	07/06/2024	4Z.....	
07385@ AE 8	BearCom 4.552% 07/06/24.....		01/01/2020	Tax Free Exchange.....		2,840,809	2,860,595	2,839,141	2,840,809	0	0	0	0	0	2,840,809	0	0	0	2,858	07/06/2024	4Z.....
07385@ AF 5	BearCom 4.802% 07/06/24.....		03/30/2020	Redemption 100.0000.....		1,551	1,551	1,540	0	0	0	0	0	1,540	0	10	10	13	07/06/2024	4Z.....	
09071# AA 9	BioCare 5.552% 08/25/23.....		03/31/2020	Redemption 100.0000.....		4,097	4,097	4,087	0	0	1	0	1	0	4,087	0	9	9	72	08/25/2023	5Z.....
09071# AC 5	BioCare 5.552% 08/25/23.....		03/31/2020	Redemption 100.0000.....		1,977	1,977	1,972	0	0	0	0	0	1,972	0	4	4	35	08/25/2023	5Z.....	
09071# AD 3	BioCare 5.552% 08/25/23.....		01/01/2020	Tax Free Exchange.....		2,405,321	2,411,155	2,399,100	2,405,321	0	0	0	0	0	2,405,321	0	0	0	(377,099)	08/25/2023	5Z.....
09354@ AA 9	Blink Fitness 5.052% 11/08/24.....		03/31/2020	Redemption 100.0000.....		3,620	3,620	3,585	0	0	2	0	2	0	3,587	0	33	33	62	11/08/2024	4PL.....
09354@ AB 7	Blink Fitness 5.052% 11/08/24.....		03/31/2020	Redemption 100.0000.....		4,240	4,240	4,221	2,479	0	1	0	1	0	4,222	0	18	18	120	11/08/2024	4PL.....
09354@ AB 7	Blink Fitness 5.052% 11/08/24.....		01/01/2020	Tax Free Exchange.....		1,419,661	1,433,362	1,419,028	1,419,658	0	3	0	3	0	1,419,661	0	0	0	22,290	11/08/2024	4PL.....
10153K AC 3	Boulder 5.873% 12/28/25.....		04/01/2020	Redemption 100.0000.....		3,822	3,822	3,784	3,786	0	1	0	1	0	3,787	0	35	35	99	12/28/2025	2PL.....
11244@ AC 5	Brook & Whittle 6.685% 10/17/24.....		01/01/2020	Tax Free Exchange.....		1,724,635	1,749,821	1,723,574	1,724,635	0	0	0	0	0	1,724,635	0	0	0	10,148	10/17/2024	4PL.....
12695# AA 9	Chesapeake Urolo 4.928% 04/28/22.....		06/01/2020	Redemption 100.0000.....		3,496	3,496	3,453	3,375	0	(1)	0	(1)	0	3,459	0	37	37	55	04/28/2022	4PL.....
12695# AA 9	Chesapeake Urolo 4.928% 04/28/22.....		01/01/2020	Tax Free Exchange.....		197,728	199,850	197,352	197,728	0	0	0	0	0	197,728	0	0	0	212	04/28/2022	4PL.....
12695# AB 7	Chesapeake Urolo 4.928% 05/02/21.....		04/01/2020	Redemption 100.0000.....		703	703	695	0	0	1	0	1	0	696	0	7	7	9	05/02/2021	4PL.....
12702# AA 0	Bakemark 5.412% 08/14/23.....		03/31/2020	Redemption 100.0000.....		5,086	5,086	4,993	0	0	6	0	6	0	4,999	0	87	87	89	08/14/2023	4FE.....
20007* AA 9	Comar 5.412% 06/18/24.....		03/31/2020	Redemption 100.0000.....		6,429	6,429	6,333	6,337	0	4	0	4	0	6,341	0	88	88	169	06/18/2024	3PL.....
20007* AB 7	Comar 5.412% 06/18/24.....		03/31/2020	Redemption 100.0000.....		1,247	1,247	1,247	0	0	0	0	0	1,247	0	0	0	0	20	06/18/2024	3PL.....
21775P AC 7	CORA 4.594% 05/02/24.....		03/31/2020	Redemption 100.0000.....		625	625	621	0	0	0	0	0	621	0	4	4	14	05/02/2024	4.....	
21775P AD 5	CORA 4.844% 05/02/24.....		03/31/2020	Redemption 100.0000.....		9,158	9,158	9,089	9,096	0	1	0	1	0	9,097	0	60	60	140	05/02/2024	4.....
21775P AD 5	CORA 4.844% 05/02/24.....		01/01/2020	Tax Free Exchange.....		248,412	250,099	248,223	248,412	0	0	0	0	0	248,412	0	0	0	1,590	05/02/2024	4.....
24702N AZ 3	DELL INTERNATIONAL LLC SYNDICATED BANK L.....		06/10/2020	Redemption 100.0000.....		129,516	129,516	129,039	129,149	0	29	0	29	0	129,178	0	338	338	1,746	09/19/2025	2FE.....
27787# AA 6	EasyPak 6.969% 11/09/23.....		03/31/2020	Redemption 100.0000.....		3,030	3,030	3,000	3,001	0	2	0	2	0	3,003	0	27	27	61	11/09/2023	4PL.....
27787# AA 6	EasyPak 6.969% 11/09/23.....		01/01/2020	Tax Free Exchange.....		1,356,997	1,369,994	1,356,294	1,356,997	0	0	0	0	0	1,356,997	0	0	0	453	11/09/2023	4PL.....
27787# AC 2	EasyPak 6.969% 11/09/23.....		03/31/2020	Redemption 100.0000.....		2,775	2,775	2,748	0	0	2	0	2	0	2,750	0	25	25	47	11/09/2023	4PL.....

QE05.15

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
27787# AD 0	EasyPak 6.969% 11/09/23.....		03/31/2020	Redemption 100.0000.....		650	650	644	0	0	0	0	0	0	644	0	6	6	13	11/09/2023	4PL.....
34955* AA 2	Fortis 4.662% 12/15/23.....		03/31/2020	Redemption 100.0000.....		1,972	1,972	1,962	0	0	1	0	1	0	1,963	0	9	9	31	12/15/2023	3PL.....
34955* AB 0	Fortis 4.662% 12/15/23.....		03/31/2020	Redemption 100.0000.....		903	903	898	0	0	0	0	0	0	899	0	4	4	12	12/15/2023	3PL.....
34955* AD 6	Fortis 4.662% 12/15/23.....		03/31/2020	Redemption 100.0000.....		3,131	3,131	3,115	3,116	0	1	0	1	0	3,117	0	14	14	48	12/15/2023	3PL.....
34955* AD 6	Fortis 4.662% 12/15/23.....		01/01/2020	Tax Free Exchange.....		1,722,934	1,731,170	1,722,514	1,722,934	0	0	0	0	0	1,722,934	0	0	0	7,088	12/15/2023	3PL.....
34955* AE 4	Fortis 4.662% 12/15/23.....		03/31/2020	Redemption 100.0000.....		1,693	1,693	1,685	0	0	0	0	0	1,686	0	8	8	24	12/15/2023	3PL.....	
36192* AA 0	GET 4.912% 02/16/24.....		03/06/2020	Redemption 100.0000.....		46,679	46,679	46,445	46,499	0	3	0	3	0	46,503	0	176	176	400	02/16/2024	3PL.....
39808C A@ 4	GRIDIRON FUNDING LLC SYNDICATED BANK LOA		06/30/2020	Redemption 100.0000.....		646,160	646,160	639,295	641,277	0	598	0	598	0	641,875	0	4,285	4,285	10,487	06/30/2024	1PL.....
40471* AA 4	FIRMA First Lien Term Loan 7.469% 07/1		06/29/2020	Redemption 100.0000.....		133,294	133,294	131,628	131,972	0	166	0	166	0	132,137	0	1,157	1,157	5,526	07/13/2023	2PL.....
41781@ AA 5	Harvey Tool 5.052% 10/12/24.....		03/31/2020	Redemption 100.0000.....		3,246	3,246	3,238	3,244	0	0	0	0	0	3,244	0	1	1	(408)	10/12/2024	3PL.....
41781@ AA 5	Harvey Tool 5.052% 10/12/24.....		01/01/2020	Tax Free Exchange.....		319,967	320,113	319,313	319,967	0	0	0	0	0	319,967	0	0	0	(44,588)	10/12/2024	3PL.....
41781@ AB 3	Harvey Tool 5.052% 10/11/24.....		03/31/2020	Redemption 100.0000.....		867	867	866	0	0	0	0	0	866	0	0	0	0	16	10/11/2024	3PL.....
43789* AA 5	Smuckers 5.412% 08/21/23.....		06/15/2020	Redemption 100.0000.....		505,277	505,277	501,487	501,686	0	361	0	361	0	502,047	0	3,230	3,230	16,038	08/21/2023	3PL.....
44903* AE 6	Hygiena 8.052% 08/26/23.....		01/01/2020	Tax Free Exchange.....		753,704	766,828	747,658	753,704	0	0	0	0	0	753,704	0	0	0	(229,906)	08/26/2023	5PL.....
45249@ AB 0	ImageFirst 5.373% 10/27/25.....		04/01/2020	Redemption 100.0000.....		11,247	11,247	11,179	0	0	1	0	1	0	11,180	0	66	66	81	10/27/2025	3PL.....
45249@ AD 6	ImageFirst 5.373% 10/25/25.....		06/01/2020	Redemption 100.0000.....		(5,464)	(5,464)	(5,423)	(5,428)	0	0	0	0	0	(5,428)	0	(35)	(35)	0	10/25/2025	3PL.....
45249@ AD 6	ImageFirst 5.373% 10/25/25.....		01/01/2020	Tax Free Exchange.....		2,160,291	2,174,387	2,158,078	2,160,291	0	0	0	0	0	2,160,291	0	0	0	5,884	10/25/2025	3PL.....
48240# AA 3	K2 5.412% 12/20/23.....		03/31/2020	Redemption 100.0000.....		4,158	4,158	4,127	4,128	0	2	0	2	0	4,130	0	28	28	75	12/20/2023	4PL.....
53633G AC 2	LES 5.178% 12/20/23.....		06/01/2020	Redemption 100.0000.....		4,744	4,744	4,566	4,574	0	10	0	10	0	4,584	0	159	159	213	12/20/2023	4PL.....
53633G AC 2	LES 5.178% 12/20/23.....		01/01/2020	Tax Free Exchange.....		172,004	178,380	171,691	172,004	0	0	0	0	0	172,004	0	0	0	2,283	12/20/2023	4PL.....
53633G AD 0	LES 5.178% 12/20/23.....		04/01/2020	Redemption 100.0000.....		908	908	875	0	0	1	0	1	0	876	0	32	32	8	12/20/2023	4PL.....
56377@ AA 3	MannaPro 6.162% 12/08/23.....		03/31/2020	Redemption 100.0000.....		5,971	5,971	5,914	0	0	3	0	3	0	5,917	0	54	54	116	12/08/2023	3PL.....
56377@ AB 1	MannaPro 6.162% 12/08/23.....		01/01/2020	Tax Free Exchange.....		2,318,319	2,340,617	2,317,210	2,318,319	0	0	0	0	0	2,318,319	0	0	0	16,087	12/08/2023	3PL.....
56377@ AC 9	MannaPro 6.162% 12/08/23.....		03/31/2020	Redemption 100.0000.....		1,193	1,193	1,193	0	0	0	0	0	1,193	0	0	0	0	27	12/08/2023	3PL.....
61033# AA 7	MONROE Capital Private Feeder Senior Sec		05/26/2020	Direct-Private Placement.....		381,357	381,357	381,357	59,437	0	0	0	0	0	381,357	0	0	0	725	11/15/2026	1PL.....
61033# AB 5	MONROE Capital Private Feeder Junior Sec		05/26/2020	Direct-Private Placement.....		42,678	42,678	42,678	33,452	0	0	0	0	0	42,678	0	0	0	707	11/15/2026	1FE.....
61033* AA 1	MONROE Capital Private Feeder Senior Sec		05/26/2020	Direct-Private Placement.....		381,357	381,357	381,357	59,437	0	0	0	0	0	381,357	0	0	0	725	11/15/2026	1PL.....
61033* AB 9	MONROE Capital Private Feeder Junior Sec		05/26/2020	Direct-Private Placement.....		42,678	42,678	42,678	33,452	0	0	0	0	0	42,678	0	0	0	707	11/15/2026	1FE.....
61033@ AA 9	MONROE Capital Private Feeder Senior Sec		05/26/2020	Direct-Private Placement.....		381,357	381,357	381,357	59,437	0	0	0	0	0	381,357	0	0	0	725	11/15/2026	1PL.....
61033@ AB 7	MONROE Capital Private Feeder Junior Sec		05/26/2020	Direct-Private Placement.....		42,678	42,678	42,678	33,452	0	0	0	0	0	42,678	0	0	0	707	11/15/2026	1FE.....
61034* AA 0	MONROE Capital Private Feeder Senior Sec		05/26/2020	Direct-Private Placement.....		381,357	381,357	381,357	59,437	0	0	0	0	0	381,357	0	0	0	725	11/15/2026	1PL.....
61034* AB 8	MONROE Capital Private Feeder Junior Sec		05/26/2020	Direct-Private Placement.....		42,678	42,678	42,678	33,452	0	0	0	0	0	42,678	0	0	0	707	11/15/2026	1FE.....
69323* AA 3	Bakemark 5.412% 08/14/23.....		03/31/2020	Redemption 100.0000.....		1,675	1,675	1,642	1,644	0	2	0	2	0	1,646	0	29	29	7	08/14/2023	4FE.....

QE05.16

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
69323*	AA 3 Bakemark 5.412% 08/14/23		01/01/2020	Tax Free Exchange		1,957,294	1,993,774	1,953,898	1,957,294	.0	.0	.0	.0	.0	1,957,294	.0	.0	.0	(.41)	08/14/2023	4FE	
69411@	AC 0 PPC Flexible Packaging 5.412% 11/23/24		03/31/2020	Redemption 100.0000		6,702	6,702	6,668	6,669	.0	1	.0	1	.0	6,671	.0	31	31	136	11/23/2024	4PL	
70559@	AA 4 Prometheus Pegasus Global 5.912% 05/29		03/31/2020	Redemption 100.0000		1,592	1,592	1,584	.0	.0	.0	.0	.0	1,585	.0	.7	.7	.30	05/29/2025	3PL		
70559@	AB 2 Prometheus Pegasus Global 5.912% 05/29		01/01/2020	Tax Free Exchange		630,627	633,688	630,520	630,684	.0	(57)	.0	(57)	.0	630,627	.0	.0	.0	8,276	05/29/2025	3FE	
73116*	AB 4 ISN Polk 5.412% 06/20/22		03/31/2020	Redemption 100.0000		6,891	6,891	6,736	6,755	.0	12	.0	12	.0	6,767	.0	124	124	123	06/20/2022	4PL	
73116*	AB 4 ISN Polk 5.412% 06/20/22		01/01/2020	Tax Free Exchange		161,541	164,792	161,084	161,541	.0	.0	.0	.0	.0	161,541	.0	.0	.0	229	06/20/2022	4PL	
73116*	AC 2 ISN Polk-Hoffman 5.412% 06/20/22		03/31/2020	Redemption 100.0000		425	425	416	.0	.0	1	.0	1	.0	417	.0	.8	.8	.7	06/20/2022	4PL	
73937#	AA 9 Empire Auto 5.813% 09/05/24		03/31/2020	Redemption 100.0000		1,609	1,609	1,601	1,603	.0	.0	.0	.0	.0	1,603	.0	.6	.6	(122)	09/05/2024	2PL	
73937#	AA 9 Empire Auto 5.813% 09/05/24		01/01/2020	Tax Free Exchange		436,897	438,600	436,407	436,897	.0	.0	.0	.0	.0	436,897	.0	.0	.0	(38,140)	09/05/2024	2PL	
73937#	AC 5 Empire Auto 6.313% 09/05/24		03/31/2020	Redemption 100.0000		1,099	1,099	1,095	.0	.0	.0	.0	.0	1,095	.0	.4	.4	.21	09/05/2024	2PL		
74376*	AA 9 Provation LO 8.219% 03/09/24		03/31/2020	Redemption 100.0000		7,000	7,000	6,913	6,917	.0	4	.0	4	.0	6,921	.0	79	79	164	03/09/2024	3FE	
74741*	AA 7 Q-Centrix 4.802% 05/30/25		03/31/2020	Redemption 100.0000		5,441	5,441	5,367	.0	.0	3	.0	3	.0	5,370	.0	71	71	89	05/30/2025	4Z	
74741*	AC 3 Q-Centrix 4.802% 11/30/24		01/01/2020	Tax Free Exchange		2,197,458	2,226,860	2,194,540	2,197,458	.0	.0	.0	.0	.0	2,197,458	.0	.0	.0	(141,997)	11/30/2024	4Z	
74753H	AC 0 Qualitor 6.094% 10/19/22		04/01/2020	Redemption 100.0000		62,164	62,164	62,016	.0	.0	7	.0	7	.0	62,024	.0	141	141	816	10/19/2022	2PL	
74754@	AB 7 Qualitor 6.094% 10/19/22		06/01/2020	Redemption 100.0000		(21,311)	(21,311)	(21,204)	(21,260)	.0	.0	.0	.0	.0	(21,261)	.0	(50)	(50)	562	10/19/2022	2PL	
74754@	AB 7 Qualitor 6.094% 10/19/22		01/01/2020	Tax Free Exchange		2,108,552	2,113,582	2,103,014	2,108,552	.0	.0	.0	.0	.0	2,108,552	.0	.0	.0	38,758	10/19/2022	2PL	
75975#	AC 3 Reladyne 2L 6.373% 07/22/22		04/01/2020	Redemption 100.0000		1,829	1,829	1,827	.0	.0	.0	.0	.0	1,827	.0	.2	.2	.65	07/22/2022	3PL		
75975#	AC 3 Reladyne 2L 6.373% 07/22/22		01/02/2020	Redemption 100.0000		1,829	1,829	1,827	.0	.0	.0	.0	.0	1,827	.0	.2	.2	.34	07/22/2022	3Z		
75975#	AL 3 Reladyne 2L 9.802% 01/21/23		01/01/2020	Tax Free Exchange		30,198	30,421	29,965	30,198	.0	.0	.0	.0	.0	30,198	.0	.0	.0	(8,432)	01/21/2023	5	
75975#	AN 9 Reladyne 2L 6.373% 01/22/21		04/01/2020	Redemption 100.0000		241	241	241	.0	.0	.0	.0	.0	241	.0	.0	.0	.0	.9	01/22/2021	3PL	
75975#	AN 9 Reladyne 2L 6.373% 01/22/21		01/02/2020	Redemption 100.0000		241	241	241	.0	.0	.0	.0	.0	241	.0	.0	.0	.0	.4	01/22/2021	3Z	
75975#	AQ 2 Reladyne 2L 6.373% 07/22/22		04/01/2020	Redemption 100.0000		181	181	181	.0	.0	.0	.0	.0	181	.0	.0	.0	.0	.6	07/22/2022	3PL	
75975#	AQ 2 Reladyne 2L 6.373% 07/22/22		01/02/2020	Redemption 100.0000		181	181	181	.0	.0	.0	.0	.0	181	.0	.0	.0	.0	.3	07/22/2022	3Z	
75975#	AR 0 Reladyne 2L 6.373% 07/22/22		04/01/2020	Redemption 100.0000		207	207	206	207	.0	.0	.0	.0	207	.0	.0	.0	.0	.4	07/22/2022	3PL	
75975#	AR 0 Reladyne 2L 6.373% 07/22/22		01/02/2020	Redemption 100.0000		207	207	206	207	.0	.0	.0	.0	207	.0	.0	.0	.0	.0	07/22/2022	3Z	
75975#	AR 0 Reladyne 2L 6.373% 07/22/22		01/01/2020	Tax Free Exchange		878,204	879,309	874,914	878,204	.0	.0	.0	.0	.0	878,204	.0	.0	.0	.0	.0	07/22/2022	3Z
76117@	AA 6 Resolute Resolute 5.302% 03/06/25		03/31/2020	Redemption 100.0000		4,647	4,647	4,624	4,627	.0	1	.0	1	.0	4,628	.0	19	19	(119)	03/06/2025	4PL	
87297*	AA 7 TLE 6.302% 06/28/24		03/31/2020	Redemption 100.0000		6,101	6,101	6,060	5,449	.0	1	.0	1	.0	6,073	.0	28	28	(501)	06/28/2024	4PL	
87297*	AA 7 TLE 6.302% 06/28/24		01/01/2020	Tax Free Exchange		103,447	104,010	103,230	103,447	.0	.0	.0	.0	.0	103,447	.0	.0	.0	(11,440)	06/28/2024	4PL	
87297*	AB 5 TLE 5.802% 06/28/24		03/31/2020	Redemption 100.0000		945	945	939	.0	.0	.0	.0	.0	940	.0	.5	.5	.55	06/28/2024	4PL		
87298@	AA 4 Entertainment Pa TPG VIII 6.052% 05/11		03/31/2020	Redemption 100.0000		6,963	6,963	6,916	.0	.0	1	.0	1	.0	6,917	.0	46	46	10	05/11/2026	3PL	
87758@	AD 1 Taymax 2.802% 07/31/25		01/01/2020	Tax Free Exchange		2,607,844	2,626,872	2,607,170	2,607,844	.0	.0	.0	.0	.0	2,607,844	.0	.0	.0	42,456	07/31/2025	4PL	
89213*	AA 4 TownePark Towne Holdings 5.806% 05/24/		03/31/2020	Redemption 100.0000		6,253	6,253	6,190	6,202	.0	(1)	.0	(1)	.0	6,201	.0	52	52	123	05/24/2022	3PL	
91141#	AA 3 United Scope 4.662% 12/01/23		03/31/2020	Redemption 100.0000		4,506	4,506	4,439	.0	.0	4	.0	4	.0	4,443	.0	63	63	71	12/01/2023	3PL	
91141@	AA 5 United Scope EuroMex Holdings 4.662% 1		03/31/2020	Redemption 100.0000		2,549	2,549	2,505	2,511	.0	(2)	.0	(2)	.0	2,509	.0	40	40	(291)	12/01/2023	3PL	
91141@	AA 5 United Scope EuroMex Holdings 4.662% 1		01/01/2020	Tax Free Exchange		1,740,140	1,766,432	1,735,519	1,740,140	.0	.0	.0	.0	.0	1,740,140	.0	.0	.0	(222,927)	12/01/2023	3PL	
91830@	AD 5 VLS 6.178% 10/17/23		01/02/2020	Redemption 100.0000		3,851	3,851	3,799	.0	.0	.0	.0	.0	3,799	.0	52	52	.0	10/17/2023	3FE		

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
91830@ AD 5	VLS 6.178% 10/17/23		04/01/2020	Redemption 100.0000		3,851	3,851	3,799	0	0	3	0	3	0	3,802	0	49	49	77	10/17/2023	3PL
91830@ AF 0	VLS 6.178% 10/17/23		01/02/2020	Redemption 100.0000		764	764	754	0	0	0	0	0	0	754	0	10	10	0	10/17/2023	3FE
91830@ AF 0	VLS 6.178% 10/17/23		04/01/2020	Redemption 100.0000		764	764	754	0	0	1	0	1	0	754	0	10	10	15	10/17/2023	3PL
91830@ AG 8	VLS 6.178% 10/17/23		01/02/2020	Redemption 100.0000		930	930	918	0	0	0	0	0	0	918	0	13	13	0	10/17/2023	3FE
91830@ AG 8	VLS 6.178% 10/17/23		04/01/2020	Redemption 100.0000		930	930	918	0	0	1	0	1	0	918	0	12	12	18	10/17/2023	3PL
91830@ AH 6	VLS 6.178% 10/17/23		06/01/2020	Redemption 100.0000		(5,546)	(5,546)	(5,462)	(5,471)	0	0	0	0	(5,471)	0	(75)	(75)	6	10/17/2023	3FE	
91830@ AH 6	VLS 6.178% 10/17/23		04/01/2020	Redemption 100.0000		751	751	740	741	0	0	0	0	741	0	10	10	7	10/17/2023	3PL	
91830@ AH 6	VLS 6.178% 10/17/23		01/01/2020	Tax Free Exchange		2,123,944	2,153,036	2,120,740	2,123,944	0	0	0	0	0	2,123,944	0	0	0	15,757	10/17/2023	3FE
91835# AA 4	Vital Records VRC Companies 6.662% 03/31/2020		03/31/2020	Redemption 100.0000		8,241	8,241	8,223	7,193	0	0	0	0	0	8,231	0	10	10	157	03/31/2023	4PL
91835# AA 4	Vital Records VRC Companies 6.662% 03/31/2020		01/01/2020	Tax Free Exchange		266,525	266,885	266,218	266,525	0	0	0	0	0	266,525	0	0	0	6	03/31/2023	4FE
91835# AE 6	Vital Records VRC Companies 6.662% 03/31/2020		02/28/2020	Tax Free Exchange		404,857	405,201	404,841	0	0	16	0	16	0	404,857	0	0	0	3,974	03/31/2023	4PL
92840@ AA 7	VistaPharm 6.344% 12/21/21		03/31/2020	Redemption 100.0000		4,142	4,142	4,117	0	0	3	0	3	0	4,121	0	21	21	83	12/21/2021	4PL
92840@ AB 5	VistaPharm 6.344% 12/21/21		03/31/2020	Redemption 100.0000		3,323	3,323	3,290	3,304	0	(7)	0	(7)	0	3,297	0	26	26	76	12/21/2021	4PL
92840@ AB 5	VistaPharm 6.344% 12/21/21		01/01/2020	Tax Free Exchange		1,581,113	1,590,538	1,574,632	1,581,113	0	0	0	0	0	1,581,113	0	0	0	22,249	12/21/2021	4PL
98053# AA 4	Woodstream 6.435% 05/31/21		05/29/2020	Redemption 100.0000		226	226	226	0	0	0	0	0	226	0	0	0	8	05/31/2021	4PL	
98053# AB 2	Woodstream 6.435% 05/29/22		05/29/2020	Redemption 100.0000		15,743	15,743	15,667	15,718	0	(38)	0	(38)	0	15,681	0	63	63	(2,691)	05/29/2022	4PL
98053# AB 2	Woodstream 6.435% 05/29/22		01/01/2020	Tax Free Exchange		90,446	90,596	90,143	90,446	0	0	0	0	0	90,446	0	0	0	(17,476)	05/29/2022	4Z
BAN0W6 BJ 0	GANNETT CO INC 13.030% 12/31/24		05/01/2020	Redemption 100.0000		(224)	(224)	(212)	(211)	0	(2)	0	(2)	0	(212)	0	(11)	(11)	224	12/31/2024	
BAN0W6 BJ 0	GANNETT CO INC 13.030% 12/31/24		12/31/2019	Redemption 100.0000		1,563	1,563	1,484	1,485	0	0	0	0	0	1,485	0	77	77	18	12/31/2024	4Z
BAN0W6 BJ 0	GANNETT CO INC 13.030% 12/31/24		05/01/2020	Tax Free Exchange		(1,273)	(1,339)	(1,272)	(1,274)	0	2	0	2	0	(1,273)	0	0	0	(1,581)	12/31/2024	4Z
C3324# AA 4	Entertainment Pa 6.052% 05/10/26		01/01/2020	Tax Free Exchange		2,889,722	2,909,380	2,887,560	2,889,722	0	0	0	0	0	2,889,722	0	0	0	(94,906)	05/10/2026	3PL
8299999	Total - Bonds - Unaffiliated Bank Loans					43,973,520	44,315,464	43,899,039	42,041,566	0	1,212	0	1,212	0	43,961,397	0	12,119	12,119	(927,271)	XXX	XXX
8399997	Total - Bonds - Part 4					486,446,826	494,993,382	483,545,266	458,647,588	0	(77,589)	0	(77,589)	0	483,552,654	0	1,155,533	1,155,533	11,833,776	XXX	XXX
8399999	Total - Bonds					486,446,826	494,993,382	483,545,266	458,647,588	0	(77,589)	0	(77,589)	0	483,552,654	0	1,155,533	1,155,533	11,833,776	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					486,446,826	XXX	483,545,266	458,647,588	0	(77,589)	0	(77,589)	0	483,552,654	0	1,155,533	1,155,533	11,833,776	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Barclays Low vol index	9LBCS0DV Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		03/12/2020.....	07/07/2020.....	993	198,848	200.25.....	0	556	0	76	76	(480)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0EP Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		05/07/2020.....	05/07/2021.....	44,260	8,960,490	202.4512.....	0	134,143	0	121,386	121,386	(12,758)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CE Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		11/07/2019.....	11/06/2020.....	7,542	1,497,238	198.52.....	0	34,939	0	15,561	15,561	(24,510)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0ET Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		06/05/2020.....	06/07/2021.....	43,878	9,133,087	208.1473.....	0	89,445	0	62,760	62,760	(26,685)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BZ Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		10/07/2019.....	10/07/2020.....	44,787	9,065,785	202.42.....	0	177,413	0	43,643	43,643	(131,159)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0DX Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		03/12/2020.....	08/07/2020.....	1,020	203,959	199.96.....	0	898	0	826	826	(72)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0EJ Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		04/07/2020.....	04/07/2021.....	37,602	7,434,363	197.7119.....	0	150,197	0	168,884	168,884	18,687	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0FB Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		06/18/2020.....	11/06/2020.....	1,081	225,226	208.35.....	0	541	0	326	326	(215)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BY Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		10/07/2019.....	10/07/2020.....	8,086	1,635,151	202.22.....	0	32,652	0	8,282	8,282	(24,019)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CU Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		01/07/2020.....	01/07/2021.....	3,177	647,522	203.8154.....	0	12,302	0	4,604	4,604	(7,699)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0BP Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		08/07/2019.....	08/07/2020.....	31,848	6,368,326	199.96.....	0	124,734	0	25,793	25,793	(120,847)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0DW Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		03/12/2020.....	07/07/2020.....	1,917	388,442	202.63.....	0	594	0	4	4	(590)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0DI Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		03/06/2020.....	03/05/2021.....	5,960	1,201,338	201.5668.....	0	22,952	0	15,408	15,408	(7,544)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0FH Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		06/18/2020.....	04/07/2021.....	365	71,631	196.25.....	0	2,044	0	1,919	1,919	(125)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0DZ Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		03/12/2020.....	09/04/2020.....	185	37,370	202.....	0	142	0	129	129	(13)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CJ Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		11/07/2019.....	11/06/2020.....	66,500	13,201,580	198.52.....	0	133,326	0	20,041	20,041	(116,390)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CI Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		11/07/2019.....	11/06/2020.....	47,046	9,339,572	198.52.....	0	142,159	0	38,908	38,908	(119,261)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CS Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		01/07/2020.....	01/07/2021.....	19,196	3,873,989	201.8123.....	0	89,866	0	38,982	38,982	(50,884)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CF Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		11/07/2019.....	11/06/2020.....	13,673	2,714,364	198.52.....	0	54,972	0	21,126	21,126	(41,837)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0FA Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		06/18/2020.....	11/06/2020.....	706	144,292	204.38.....	0	748	0	584	584	(164)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0FG Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		06/18/2020.....	03/05/2021.....	760	152,813	201.07.....	0	2,356	0	2,102	2,102	(254)	0	0	0	0	0	0001.....
Barclays Low vol index	9LBCS0CK Fixed Annuity Hedge.....	N/A.....	Equity/index	Barclays Bank PLC		12/06/2019.....	12/07/2020.....	6,836	1,372,250	200.7387.....	0	33,481	0	14,454	14,454	(20,448)	0	0	0	0	0	0001.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/05/2019	07/07/2020	63,182	12,803,200	202.64	233,828	0	0	128		128	(191,586)	0	0	0	0		0001
Barclays Low vol index 9LBCS0ED	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	11/06/2020	64	12,801	200.01	0	104	0	132		132	28	0	0	0	0		0001
Barclays Low vol index 9LBCS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	10,543	2,141,389	203.11	39,028	0	0	8,616		8,616	(29,713)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	11/06/2020	31	6,185	199.52	0	54	0	70		70	16	0	0	0	0		0001
Barclays Low vol index 9LBCS0DF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/06/2020	03/05/2021	4,953	986,095	199.0905	0	24,170	0	17,710		17,710	(6,460)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	22,816	4,787,504	209.831	0	95,346	0	13,027		13,027	(82,318)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/07/2019	11/06/2020	5,312	1,054,538	198.52	20,350	0	0	7,425		7,425	(15,517)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/07/2020	05/07/2021	81,112	16,261,715	200.4847	0	299,895	0	281,579		281,579	(18,316)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/07/2020	04/07/2021	10,700	2,124,896	198.5884	0	39,171	0	43,534		43,534	4,364	0	0	0	0		0001
Barclays Low vol index 9LBCS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	2,997	601,558	200.72	13,941	0	0	4,379		4,379	(9,622)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	07/05/2019	07/07/2020	23,853	4,776,563	200.25	110,849	0	0	1,837		1,837	(98,612)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	41,674	8,569,520	205.6323	127,314	0	0	34,544		34,544	(94,597)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	40,144	8,543,787	212.8285	0	126,028	0	12,364		12,364	(113,664)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/07/2020	04/07/2021	55,245	11,078,628	200.5363	0	165,790	0	178,338		178,338	12,548	0	0	0	0		0001
Barclays Low vol index 9LBCS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	47,289	10,259,968	216.9631	0	98,427	0	5,679		5,679	(92,748)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	52,196	10,941,696	209.6271	105,947	0	0	17,298		17,298	(81,575)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/07/2020	04/07/2021	8,139	1,593,323	195.764	0	39,242	0	45,018		45,018	5,776	0	0	0	0		0001
Barclays Low vol index 9LBCS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	11/06/2020	1,754	358,483	204.38	0	1,508	0	1,451		1,451	(58)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	7,420	1,560,781	210.3478	0	29,545	0	3,824		3,824	(25,721)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/18/2020	10/07/2020	2,123	435,449	205.11	0	1,422	0	1,002		1,002	(421)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/18/2020	12/07/2020	852	172,726	202.73	0	1,482	0	1,261		1,261	(222)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/18/2020	10/07/2020	430	86,955	202.22	0	538	0	440		440	(97)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Barclays Low vol index 9LBCS0EV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/05/2020	06/07/2021	75,968	15,360,532	202.1974	0	284,386	0	231,064		231,064	(53,322)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/05/2020	06/07/2021	7,281	1,451,261	199.3217	0	35,868	0	30,471		30,471	(5,396)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	23,753	4,815,591	202.7361	96,449	0	0	35,111		35,111	(65,808)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	9,935	2,023,113	203.6349	36,987	0	0	12,366		12,366	(25,508)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2019	08/07/2020	52,692	10,676,453	202.62	158,202	0	0	13,533		13,533	(161,603)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/07/2020	01/07/2021	40,504	8,352,698	206.2191	0	123,772	0	37,732		37,732	(86,040)	0	0	0	0		0001
Barclays Low vol index 9LBCS0ER	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/07/2020	05/07/2021	36,513	7,234,134	198.1249	0	169,767	0	164,883		164,883	(4,884)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	7,145	1,452,118	203.2355	27,650	0	0	9,608		9,608	(18,853)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/06/2020	03/05/2021	29,860	6,003,995	201.0715	0	120,688	0	82,572		82,572	(38,117)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2019	08/07/2020	14,654	2,940,325	200.65	53,633	0	0	9,049		9,049	(53,781)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/18/2020	02/05/2021	2,993	628,021	209.83	0	2,574	0	1,709		1,709	(865)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	09/04/2020	2,269	460,834	203.1	0	1,452	0	1,105		1,105	(347)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/06/2020	03/05/2021	53,645	11,153,117	207.906	0	107,885	0	52,399		52,399	(55,486)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	05/07/2020	05/07/2021	49,613	10,239,339	206.3842	0	99,673	0	81,082		81,082	(18,591)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/06/2020	03/05/2021	6,221	1,256,412	201.963	0	23,040	0	15,226		15,226	(7,814)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	09/04/2020	793	163,001	205.55	0	333	0	156		156	(177)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/07/2019	10/07/2020	10,951	2,205,750	201.42	47,712	0	0	13,609		13,609	(34,291)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/06/2019	09/04/2020	38,369	7,792,360	203.09	148,488	0	0	18,757		18,757	(111,370)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	08/07/2020	1,673	338,983	202.62	0	853	0	430		430	(424)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/06/2019	12/07/2020	13,367	2,689,950	201.2381	62,515	0	0	25,923		25,923	(39,674)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/12/2020	11/06/2020	702	141,453	201.5	0	920	0	1,085		1,085	165	0	0	0	0		0001
Barclays Low vol index 9LBCS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/06/2020	03/05/2021	40,770	8,314,797	203.944	0	123,757	0	74,985		74,985	(48,772)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	2,907	577,098	198.52	14,103	0	6,576		6,576	(9,801)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/07/2019	08/07/2020	9,098	1,810,229	198.97	39,192	0	10,541		10,541	(36,402)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	01/07/2021	949	192,951	203.32	0	1,775	1,499		1,499	(276)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	23,949	4,700,013	196.2509	0	110,252	125,931		125,931	15,679	0	0	0	0		0001
Barclays Low vol index 9LBCS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/06/2019	09/04/2020	7,970	1,609,940	202	34,271	0	5,578		5,578	(25,045)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/05/2020	06/07/2021	34,807	7,106,918	204.1807	0	106,885	83,511		83,511	(23,374)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/05/2020	06/07/2021	24,587	4,912,913	199.8175	0	115,657	97,591		97,591	(18,066)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	12,664	2,637,664	208.2805	0	60,992	9,738		9,738	(51,255)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/06/2019	09/04/2020	59,414	12,212,548	205.55	180,024	0	11,705		11,705	(133,793)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,903	381,038	200.23	9,271	0	3,102		3,102	(6,376)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	8,200	1,674,571	204.216	0	30,547	11,070		11,070	(19,477)	0	0	0	0		0001
Barclays Low vol index 9LBCS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/05/2019	07/07/2020	7,110	1,420,223	199.75	34,596	0	978		978	(30,512)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	3,673	739,418	201.3116	0	18,008	8,081		8,081	(9,927)	0	0	0	0		0001
Barclays Low vol index 9LBCS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/07/2020	05/07/2021	8,320	1,644,309	197.6333	0	40,516	39,581		39,581	(935)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	10,132	2,135,432	210.7612	0	38,804	4,805		4,805	(33,999)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	4,883	1,014,510	207.7637	0	24,631	4,133		4,133	(20,499)	0	0	0	0		0001
Barclays Low vol index 9LBCS0FE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/18/2020	02/05/2021	501	104,348	208.28	0	536	385		385	(151)	0	0	0	0		0001
Barclays Low vol index 9LBCS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	10,309	2,057,530	199.5858	0	48,029	34,630		34,630	(13,399)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	59,358	12,174,919	205.11	180,250	0	28,012		28,012	(139,814)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	58,936	12,389,838	210.2253	0	119,580	23,998		23,998	(95,582)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	31,737	6,452,599	203.3147	0	128,971	50,166		50,166	(78,805)	0	0	0	0		0001
Barclays Low vol index 9LBCS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	11,628	2,304,656	198.1988	0	44,260	49,455		49,455	5,195	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Barclays Low vol index 9LBCS0EF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/12/2020	11/06/2020	1,607	325,257	202.4	0	1,848	0	2,062		2,062	214	0	0	0	0		0001
Barclays Low vol index 9LBCS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	5,922	1,175,635	198.52	21,821	0	0	7,614		7,614	(16,868)	0	0	0	0		0001
Barclays Low vol index 9LBCS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	2,226	451,255	202.72	8,566	0	0	2,011		2,011	(6,476)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/13/2019	12/14/2020	33	8,629	261.47	6,600	0	0	29		29	(185)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	302	81,754	270.71	0	60,400	0	89		89	(60,311)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	1,378	373,038	270.71	0	8,813	0	405		405	(8,408)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/13/2020	03/11/2021	1,588	400,716	252.34	0	9,578	0	7,016		7,016	(2,562)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/13/2021	1,399	371,994	265.9	0	8,803	0	741		741	(8,062)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/17/2020	01/13/2021	1,146	304,721	265.9	0	8,114	0	607		607	(7,507)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/17/2020	01/13/2021	289	76,845	265.9	0	57,800	0	153		153	(57,647)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	540	135,416	250.77	0	108,000	0	3,207		3,207	(104,793)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	690	173,121	250.9	0	138,000	0	3,715		3,715	(134,285)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/13/2019	11/13/2020	41	10,667	260.18	8,200	0	0	35		35	(258)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/14/2019	11/13/2020	19	4,930	259.47	117	0	0	16		16	(116)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	3,581	898,473	250.9	0	21,516	0	19,280		19,280	(2,237)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/13/2020	03/11/2021	354	89,328	252.34	0	70,800	0	1,564		1,564	(69,236)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/13/2019	12/14/2020	840	219,635	261.47	5,207	0	0	747		747	(4,707)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/19/2020	06/13/2021	308	77,234	250.76	0	1,863	0	1,829		1,829	(35)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/19/2020	04/13/2021	443	111,149	250.9	0	2,416	0	2,385		2,385	(31)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/13/2021	117	31,110	265.9	0	23,400	0	62		62	(23,338)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/13/2019	11/13/2020	36	9,366	260.18	237	0	0	31		31	(227)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	730	183,259	251.04	0	146,000	0	4,059		4,059	(141,941)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Credit Suisse Balanced Trend 5 9CCSS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/14/2020	05/13/2021	3,336	837,469	251.04	0	20,066	0	18,548		18,548	(1,518)	0	0	0	0		0001	
Credit Suisse Balanced Trend 5 9CCSS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/12/2020	06/13/2021	3,259	817,259	250.77	0	19,629	0	19,352		19,352	(277)	0	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020	06/14/2021	9	218,712	24301	0	18,000	0	17,167		17,167	(833)	0	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/14/2020	04/14/2021	7	171,048	24435	0	14,000	0	11,906		11,906	(2,094)	0	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	4	111,262	27816	0	8,000	0	1,526		1,526	(6,474)	0	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/14/2020	05/14/2021	10	238,297	23830	0	20,000	0	21,052		21,052	1,052	0	0	0	0	0		0001
HSI Hang Seng Option 9HCSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020	03/12/2021	6	144,197	24033	0	12,000	0	10,983		10,983	(1,017)	0	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/14/2020	01/14/2021	3	86,655	28885	0	6,000	0	583		583	(5,417)	0	0	0	0	0		0001
MSCI Emerging Markets 9MSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/21/2019	11/20/2020	2,939	3,070,021	1045	587,800	0	0	111,526		111,526	(228,905)	0	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/21/2019	10/21/2020	3,092	3,180,153	1029	618,400	0	0	116,692		116,692	(265,086)	0	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/21/2020	05/21/2021	4,048	3,764,680	930.01	0	809,600	0	511,164		511,164	(298,436)	0	0	0	0	0		0001
MSCI Emerging Markets 9MSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	3,007	3,293,627	1095	0	601,400	0	116,360		116,360	(485,040)	0	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/21/2019	08/21/2020	3,163	3,109,672	983.14	474,450	0	0	133,735		133,735	(346,011)	0	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/21/2020	04/21/2021	3,561	3,127,413	878.24	0	712,200	0	567,523		567,523	(144,677)	0	0	0	0	0		0001
MSCI Emerging Markets 9MBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/21/2020	01/21/2021	2,875	3,239,694	1127	0	575,000	0	64,385		64,385	(510,615)	0	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/20/2019	09/21/2020	2,734	2,790,266	1021	544,804	0	0	89,971		89,971	(254,003)	0	0	0	0	0		0001
MSCI Emerging Markets 9MBS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/20/2020	03/19/2021	3,832	3,077,977	803.23	0	766,400	0	820,557		820,557	54,157	0	0	0	0	0		0001
MSCI Emerging Markets 9MBS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/20/2019	12/21/2020	3,687	4,080,145	1107	737,400	0	0	84,530		84,530	(214,730)	0	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/19/2019	07/21/2020	3,092	3,269,759	1057	309,200	0	0	5,966		5,966	(277,881)	0	0	0	0	0		0001
MSCI Emerging Markets 9MCS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/19/2020	06/21/2021	3,340	3,344,542	1001	0	668,000	0	290,751		290,751	(377,249)	0	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	06/18/2020	11/06/2020	387	77,102	199.23	0	2,879	0	2,725		2,725	(155)	0	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	12/06/2019	12/07/2020	49,994	10,100,788	202.04	269,468	0	0	265,808		265,808	(47,260)	0	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Merrill Lynch GPA index 9GMLS0AR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	02/07/2020...	02/05/2021...	42,851	9,005,566	210.16	0	239,537	0	90,134		90,134	(149,403)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/05/2019...	07/07/2020...	34,764	6,909,693	198.76	185,292	0	0	230,134		230,134	(23,806)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/07/2019...	08/07/2020...	38,674	7,643,916	197.65	204,972	0	0	300,735		300,735	(23,361)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/12/2020...	07/07/2020...	122	24,249	198.76	0	565	0	808		808	243	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	04/07/2020...	04/07/2021...	70,166	14,112,488	201.13	0	382,405	0	485,661		485,661	103,257	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/12/2020...	08/07/2020...	513	101,394	197.65	0	2,909	0	3,989		3,989	1,080	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/07/2019...	10/07/2020...	48,053	9,524,105	198.2	255,248	0	0	367,456		367,456	(33,554)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	06/05/2020...	06/07/2021...	63,157	13,041,289	206.49	0	354,942	0	282,479		282,479	(72,463)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/06/2020...	03/05/2021...	50,510	10,344,448	204.8	0	279,320	0	229,490		229,490	(49,830)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/12/2020...	10/07/2020...	27	5,351	198.2	0	158	0	206		206	48	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	05/07/2020...	05/07/2021...	71,169	14,362,616	201.81	0	389,294	0	478,175		478,175	88,881	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/07/2019...	11/06/2020...	39,441	7,857,830	199.23	209,826	0	0	277,683		277,683	(33,162)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/12/2020...	09/04/2020...	64	12,797	199.96	0	291	0	376		376	85	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/06/2019...	09/04/2020...	32,605	6,519,696	199.96	174,111	0	0	191,489		191,489	(35,010)	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/12/2020...	11/06/2020...	1,654	329,526	199.23	0	9,130	0	11,645		11,645	2,515	0	0	0	0		0001
Merrill Lynch GPA index 9GMLS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/07/2020...	01/07/2021...	45,106	9,252,143	205.12	0	248,083	0	174,188		174,188	(73,895)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/07/2020...	02/05/2021...	631	1,045,428	1657	0	126,200	0	26,037		26,037	(100,163)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/27/2020...	03/26/2021...	8,698	9,846,049	1132	0	1,739,600	0	3,145,701		3,145,701	1,406,101	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/28/2020...	01/28/2021...	727	1,205,591	1658	0	145,400	0	28,776		28,776	(116,624)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/21/2019...	08/21/2020...	2,378	3,590,423	1510	309,140	0	0	92,492		92,492	(390,766)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/07/2020...	05/07/2021...	5,790	7,428,165	1283	0	1,158,000	0	1,466,941		1,466,941	308,941	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653...	02/14/2020...	02/12/2021...	1,306	2,203,979	1688	0	261,200	0	44,287		44,287	(216,913)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RSGS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/21/2019...	11/20/2020...	2,121	3,359,579	1584	424,200	0	0	100,271		100,271	(250,572)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	1,703	2,639,888	1550	340,600	0	0	85,304		85,304	(227,195)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020...	04/14/2021...	7,691	9,516,305	1237	0	1,538,200	0	2,177,580		2,177,580	639,380	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AO	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	02/07/2020...	02/05/2021...	2,369	3,924,912	1657	0	473,800	0	97,753		97,753	(376,047)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/12/2019...	07/14/2020...	7,720	12,120,400	1570	772,000	0	0	16,224		16,224	(1,134,003)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	03/06/2020...	03/05/2021...	2,384	3,454,940	1449	0	476,800	0	327,468		327,468	(149,332)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/06/2019...	09/04/2020...	2,917	4,390,581	1505	437,550	0	0	142,499		142,499	(468,313)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/06/2019...	12/07/2020...	2,791	4,560,047	1634	558,200	0	0	100,521		100,521	(278,873)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	08/28/2019...	08/28/2020...	3,456	5,089,686	1473	518,400	0	0	210,320		210,320	(600,320)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	3,143	4,940,576	1572	628,600	0	0	138,882		138,882	(392,526)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/26/2020...	06/28/2021...	4,196	5,785,361	1379	0	839,200	0	821,984		821,984	(17,216)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CI	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/20/2019...	09/21/2020...	2,782	4,339,280	1560	554,369	0	0	97,001		97,001	(376,975)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/05/2019...	07/07/2020...	2,031	3,200,105	1576	172,635	0	0	418		418	(290,527)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AU	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/28/2020...	04/28/2021...	7,176	9,315,022	1298	0	1,435,200	0	1,733,941		1,733,941	298,741	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/07/2019...	10/07/2020...	701	1,049,951	1498	140,200	0	0	47,902		47,902	(106,939)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CW	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	12/13/2019...	12/14/2020...	5,696	9,329,934	1638	1,139,200	0	0	208,620		208,620	(559,667)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/05/2020...	06/07/2021...	4,347	6,551,581	1507	0	869,400	0	522,976		522,976	(346,424)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/28/2020...	01/28/2021...	3,285	5,447,548	1658	0	657,000	0	130,027		130,027	(526,973)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/26/2020...	06/28/2021...	5,889	8,119,635	1379	0	1,177,800	0	1,153,638		1,153,638	(24,162)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	03/20/2020...	03/19/2021...	6,171	6,257,703	1014	0	1,234,200	0	2,830,866		2,830,866	1,596,666	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0EA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	5,019	7,889,517	1572	1,003,800	0	0	221,778		221,778	(626,818)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/19/2020...	06/21/2021...	5,101	7,236,432	1419	0	1,020,200	0	872,058		872,058	(148,142)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RRBS0DC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	2,608	4,360,315	1672	521,600	0	0	76,472		76,472	(225,911)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	1,524	2,569,312	1686	0	304,800	0	47,579		47,579	(257,221)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	712	1,200,361	1686	0	142,400	0	22,229		22,229	(120,171)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	1,875	3,164,213	1688	0	375,000	0	63,583		63,583	(311,417)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	5,241	7,737,970	1476	0	1,048,200	0	632,812		632,812	(415,388)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	2,473	4,050,725	1638	494,600	0	0	90,575		90,575	(242,988)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/07/2019	10/07/2020	1,309	1,960,607	1498	261,800	0	0	89,448		89,448	(199,691)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZC8VD9ILB80	10/21/2019	10/21/2020	2,226	3,450,612	1550	445,200	0	0	111,501		111,501	(296,968)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	07/19/2019	07/21/2020	2,998	4,640,604	1548	374,750	0	0	24,142		24,142	(477,563)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZC8VD9ILB80	10/14/2019	10/14/2020	6,317	9,509,801	1505	1,263,400	0	0	426,442		426,442	(939,286)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	06/12/2020	06/14/2021	6,163	8,552,333	1388	0	1,232,600	0	1,163,709		1,163,709	(68,891)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZC8VD9ILB80	08/07/2019	08/07/2020	3,465	5,199,891	1501	519,750	0	0	117,166		117,166	(603,976)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/27/2019	12/28/2020	683	1,139,947	1669	136,600	0	0	21,570		21,570	(59,841)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	1,211	2,032,797	1679	0	242,200	0	45,044		45,044	(197,156)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	813	1,359,255	1672	162,600	0	0	23,839		23,839	(70,424)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/28/2020	04/28/2021	4,300	5,581,744	1298	0	860,000	0	1,039,011		1,039,011	179,011	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/28/2020	05/28/2021	6,921	9,694,037	1401	0	1,384,200	0	1,237,158		1,237,158	(147,042)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/07/2019	10/07/2020	694	1,039,466	1498	138,800	0	0	47,423		47,423	(105,872)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/07/2019	10/07/2020	721	1,079,907	1498	144,200	0	0	49,268		49,268	(109,991)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	2,671	4,429,346	1658	0	534,200	0	96,564		96,564	(437,636)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/14/2020	05/14/2021	7,184	8,890,559	1238	0	1,436,800	0	2,059,575		2,059,575	622,775	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,139	3,409,545	1594	427,800	0	0	84,350		84,350	(248,219)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RSGS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/06/2019...	12/07/2020...	1,279	2,089,681	1634	255,800	0	0	46,065		46,065	(127,796)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF6FN3BB653...	02/28/2020...	02/26/2021...	4,032	5,952,966	1476	0	806,400	0	486,834		486,834	(319,566)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	11/27/2019...	11/27/2020...	5,379	8,789,824	1634	1,075,800	0	0	179,212		179,212	(539,137)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/27/2019...	09/28/2020...	5,406	8,219,715	1520	1,081,200	0	0	289,876		289,876	(799,125)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	11/14/2019...	11/13/2020...	6,508	10,339,845	1589	1,301,600	0	0	282,369		282,369	(762,653)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/27/2019...	12/28/2020...	7,346	12,260,694	1669	1,469,200	0	0	231,992		231,992	(643,620)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019...	10/14/2020...	2,418	3,640,130	1505	483,600	0	0	163,232		163,232	(359,537)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF6FN3BB653...	02/14/2020...	02/12/2021...	5,539	9,347,506	1688	0	1,107,800	0	187,832		187,832	(919,968)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/13/2019...	09/14/2020...	6,882	10,860,759	1578	1,330,222	0	0	180,586		180,586	(890,175)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/14/2019...	08/14/2020...	7,564	11,100,321	1468	907,680	0	0	412,889		412,889	(1,377,013)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	09/13/2019...	09/14/2020...	1,457	2,299,350	1578	281,624	0	0	38,232		38,232	(188,461)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	11/14/2019...	11/13/2020...	3,229	5,130,203	1589	645,800	0	0	140,100		140,100	(378,397)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	06/12/2020...	06/14/2021...	4,805	6,667,850	1388	0	961,000	0	907,289		907,289	(53,711)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/07/2020...	04/07/2021...	6,521	7,428,528	1139	0	1,304,200	0	2,329,437		2,329,437	1,025,237	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/26/2019...	07/28/2020...	4,091	6,459,566	1579	490,920	0	0	26,969		26,969	(567,377)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	11/21/2019...	11/20/2020...	1,862	2,949,334	1584	372,400	0	0	88,027		88,027	(219,974)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/27/2019...	09/28/2020...	3,900	5,929,872	1520	780,000	0	0	209,122		209,122	(576,506)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	03/06/2020...	03/05/2021...	1,759	2,549,178	1449	0	351,800	0	241,618		241,618	(110,182)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSS0BK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/28/2020...	01/28/2021...	3,567	5,915,192	1658	0	713,400	0	141,190		141,190	(572,210)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPF6FN3BB653...	02/21/2020...	02/19/2021...	1,369	2,298,017	1679	0	273,800	0	50,921		50,921	(222,879)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	2,999	4,780,376	1594	599,800	0	0	118,264		118,264	(348,016)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	10/07/2019...	10/07/2020...	768	1,150,303	1498	153,600	0	0	52,480		52,480	(117,160)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RRBSODG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	4,028	6,749,885	1676	0	805,600	0	131,617		131,617	(673,983)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSODI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	2,650	4,440,714	1676	0	530,000	0	86,590		86,590	(443,410)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/28/2020	05/28/2021	3,606	5,050,816	1401	0	721,200	0	644,588		644,588	(76,612)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	5,926	6,708,173	1132	0	1,185,200	0	2,143,185		2,143,185	957,985	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	1,834	2,860,618	1560	365,461	0	0	63,947		63,947	(248,516)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	4,496	5,328,165	1185	0	899,200	0	1,453,264		1,453,264	554,064	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	772	1,280,215	1658	0	154,400	0	27,910		27,910	(126,490)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	983	1,610,134	1638	196,600	0	0	36,003		36,003	(96,586)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	865	1,449,516	1676	0	173,000	0	28,264		28,264	(144,736)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	5,288	6,399,220	1210	0	1,057,600	0	1,584,154		1,584,154	526,554	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	5,011	6,200,261	1237	0	1,002,200	0	1,418,782		1,418,782	416,582	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	3,213	5,250,363	1634	642,600	0	0	107,047		107,047	(322,039)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	4,810	5,820,773	1210	0	962,000	0	1,440,957		1,440,957	478,957	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	4,082	5,500,740	1348	0	816,400	0	862,604		862,604	46,204	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/14/2020	05/14/2021	5,399	6,681,532	1238	0	1,079,800	0	1,547,835		1,547,835	468,035	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	36,014	98,554,472	2737	0	7,202,800	0	18,252,830		18,252,830	11,050,030	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	05/07/2020	05/07/2021	8,188	23,591,184	2881	0	1,637,600	0	3,328,572		3,328,572	1,690,972	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2021	3,888	11,091,725	2853	0	777,600	0	1,665,460		1,665,460	887,860	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	1,437	4,628,893	3221	283,750	0	0	204,447		204,447	(82,600)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	5,800	18,000,532	3104	1,160,000	0	0	1,092,799		1,092,799	(454,524)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	03/27/2020	03/26/2021	476	1,209,740	2541	0	11,414	0	21,729		21,729	10,315	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/27/2020	03/26/2021	1,983	5,039,735	2541	0	396,600	0	1,289,516		1,289,516	892,916	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSSOCE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/13/2020	03/12/2021	3,394	9,201,202	2711	0	678,800	0	1,748,157		1,748,157	1,069,357	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOBM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/21/2020	02/19/2021	6,383	21,304,858	3338	0	1,276,600	0	701,941		701,941	(574,659)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBSOFI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/27/2019	09/28/2020	2,215	6,560,365	2962	443,000	0	0	542,108		542,108	(246,955)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	10/21/2019	10/21/2020	356	1,070,392	3007	14,340	0	0	0		0	(34,019)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/27/2019	12/28/2020	11,914	38,601,598	3240	2,382,800	0	0	1,631,401		1,631,401	(642,087)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOAD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	04/14/2020	04/14/2021	494	1,405,954	2846	0	16,450	0	27,152		27,152	10,702	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	11/14/2019	11/13/2020	865	2,678,585	3097	91,604	0	0	14,485		14,485	(132,716)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOFI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/28/2020	05/28/2021	7,775	23,556,151	3030	0	1,555,000	0	2,435,099		2,435,099	880,099	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBA0AJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/05/2019	07/07/2020	1,612	4,820,541	2990	152,334	0	0	28,650		28,650	(208,159)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLA0DF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	03/27/2020	03/26/2021	3,427	8,709,618	2541	0	766,449	0	1,779,589		1,779,589	1,013,140	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SML50NQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	10/21/2019	10/21/2020	52,576	158,081,311	3007	10,515,200	0	0	12,135,167		12,135,167	(5,121,770)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/14/2020	02/12/2021	4,921	16,633,767	3380	0	984,200	0	442,490		442,490	(541,710)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	11/14/2019	11/13/2020	7,508	23,249,498	3097	1,501,600	0	0	1,409,918		1,409,918	(611,942)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/12/2020	06/14/2021	1,716	5,218,888	3041	0	343,200	0	532,916		532,916	189,716	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/20/2019	09/21/2020	6,998	20,938,506	2992	1,394,491	0	0	1,518,559		1,518,559	(792,538)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HG	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	01/28/2020	01/28/2021	3,379	11,070,415	3276	0	675,800	0	442,361		442,361	(233,439)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/20/2019	09/21/2020	745	2,229,092	2992	148,456	0	0	161,664		161,664	(84,373)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/13/2019	12/14/2020	3,159	10,010,239	3169	631,800	0	0	524,814		524,814	(203,729)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/14/2020	05/14/2021	915	2,610,083	2853	0	183,000	0	392,112		392,112	209,112	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	02/21/2020	02/19/2021	6,942	23,170,661	3338	0	1,388,400	0	763,414		763,414	(624,986)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	08/28/2019	08/28/2020	14,446	41,719,181	2888	3,322,580	0	0	3,944,568		3,944,568	(1,946,352)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSMOAZ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	08/07/2019	08/07/2020	2,940	8,478,901	2884	108,544	0	0	0		0	(303,197)	0	0	0	0	0	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0KK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	41,307	120,799,430	2924	7,803,718	0	0	9,811,071		9,811,071	(5,701,087)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	9,198	27,521,060	2992	1,832,885	0	0	1,995,957		1,995,957	(1,041,692)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	3,366	11,051,083	3283	0	673,200	0	410,160		410,160	(263,040)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	24,899	77,130,628	3098	0	4,979,800	0	6,936,446		6,936,446	1,956,646	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/28/2020	04/28/2021	12,678	36,302,058	2863	0	2,535,600	0	5,278,533		5,278,533	2,742,933	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	8,102	24,360,445	3007	1,620,400	0	0	1,870,038		1,870,038	(789,269)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	3,358	10,870,450	3237	0	671,600	0	479,867		479,867	(191,733)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMILMOAJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/07/2019	10/07/2020	3,069	9,019,147	2939	130,790	0	0	0		0	(343,946)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	10,760	31,868,860	2962	2,152,000	0	0	2,633,447		2,633,447	(1,199,654)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	22,134	64,729,334	2924	4,181,555	0	0	5,257,178		5,257,178	(3,054,878)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OM	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	1,324	4,109,087	3104	266,680	0	0	249,460		249,460	(103,757)	0	0	0	0		0001
S&P 500 OTC Call Option 9LBCS0EN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/07/2020	04/07/2021	70,077	14,325,988	204.4321	0	139,399	0	135,471		135,471	(3,929)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMMS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/14/2020	05/14/2021	316	901,390	2853	0	11,905	0	18,777		18,777	6,872	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	13,215	42,568,422	3221	1,370,660	0	0	35,000		35,000	(1,364,878)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	5,186	16,990,581	3276	0	1,037,200	0	678,924		678,924	(358,276)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	4,484	13,280,666	2962	896,800	0	0	1,097,433		1,097,433	(499,930)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	666	2,211,646	3321	0	133,200	0	71,186		71,186	(62,014)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	4,787	15,509,976	3240	957,400	0	0	655,491		655,491	(257,988)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	929	2,825,377	3041	0	191,021	0	174,719		174,719	(16,302)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	371	1,100,442	2966	74,200	0	0	94,324		94,324	(38,359)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	964	2,869,452	2977	174,754	0	0	151,849		151,849	(159,700)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	5,607	17,298,604	3085	1,121,400	0	0	1,064,822		1,064,822	(477,702)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year's Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0JU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	23,560	70,128,932	2977	4,270,957	0	0	3,711,154		3,711,154	(3,903,043)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	1,005	2,725,419	2712	0	201,000	0	517,001		517,001	316,001	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0MW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	1,310	3,919,612	2992	261,044	0	0	284,269		284,269	(148,361)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/07/2020	04/07/2021	9,254	24,610,180	2659	0	1,850,800	0	5,195,726		5,195,726	3,344,926	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/20/2020	03/19/2021	17,984	41,451,681	2305	0	3,596,800	0	15,163,937		15,163,937	11,567,137	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	19,492	58,020,082	2977	3,533,510	0	0	3,070,365		3,070,365	(3,229,122)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	1,173	3,430,356	2924	221,603	0	0	278,606		278,606	(161,895)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/28/2019	10/28/2020	392	1,191,453	3039	78,400	0	0	83,634		83,634	(36,190)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	3	8,930	2977	544	0	0	473		473	(497)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	23,655	73,277,040	3098	0	4,731,000	0	6,589,889		6,589,889	1,858,889	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	2,464	7,410,209	3007	476,267	0	0	491,913		491,913	(286,991)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HW	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	8,116	26,951,532	3321	0	1,623,200	0	867,482		867,482	(755,718)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	22,449	66,191,101	2949	0	4,489,800	0	8,196,574		8,196,574	3,706,774	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	3,626	12,256,460	3380	0	725,200	0	326,046		326,046	(399,155)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GG	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	939	2,759,524	2939	187,800	0	0	251,859		251,859	(102,362)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0NG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	2,906	8,619,632	2966	581,200	0	0	738,828		738,828	(300,461)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GU	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	317	1,041,351	3285	0	63,400	0	38,334		38,334	(25,066)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMMS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/28/2020	04/28/2021	300	859,017	2863	0	10,222	0	14,500		14,500	4,278	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	2,415	7,120,652	2949	0	483,000	0	881,764		881,764	398,764	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	12,089	36,171,134	2992	2,408,975	0	0	2,623,301		2,623,301	(1,369,104)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	1,648	5,410,631	3283	0	329,600	0	200,815		200,815	(128,785)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0CM	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/05/2020	06/07/2021	2,561	8,179,655	3194	0	512,200	0	561,351		561,351	49,151	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0KS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	6,946	20,889,331	3007	1,342,592	0	0	1,386,699		1,386,699	(809,026)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	68	211,041	3104	13,600	0	0	12,812		12,812	(5,329)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	2,991	9,090,905	3039	301,788	0	0	121,289		121,289	(492,119)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	01/21/2020	01/21/2021	271	899,934	3321	0	16,109	0	0	0		(16,109)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/21/2019	11/20/2020	139	431,392	3104	27,800	0	0	26,189		26,189	(10,893)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	10,386	30,623,225	2949	0	1,791,481	0	2,478,447		2,478,447	686,965	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10,427	31,351,069	3007	2,085,400	0	0	2,406,676		2,406,676	(1,015,762)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50OY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	16,217	50,330,108	3104	3,243,400	0	0	3,055,504		3,055,504	(1,270,865)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML50PC	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	17,554	54,479,541	3104	3,510,800	0	0	3,307,413		3,307,413	(1,375,641)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	05/28/2020	05/28/2021	2,095	6,347,284	3030	0	419,000	0	656,146		656,146	237,146	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LI	Fixed Annuity Hedge	N/A	Duration	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	10,047	30,061,327	2992	2,002,066	0	0	2,180,189		2,180,189	(1,137,844)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	8,110	25,698,968	3169	1,622,000	0	0	1,347,337		1,347,337	(523,027)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	26,190	76,590,822	2924	4,947,815	0	0	6,220,543		6,220,543	(3,614,677)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	07/28/2020	27,081	81,943,315	3026	0	5,416,200	0	3,555,464		3,555,464	(1,860,736)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	3,828	12,130,166	3169	765,600	0	0	635,956		635,956	(246,874)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/26/2020	06/28/2021	2,570	7,733,259	3009	0	484,111	0	560,347		560,347	76,236	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/28/2020	04/28/2021	19,946	57,113,177	2863	0	3,989,200	0	8,304,593		8,304,593	4,315,393	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	04/28/2020	04/28/2021	1,442	4,129,008	2863	0	267,147	0	402,737		402,737	135,590	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/07/2020	04/07/2021	4,296	11,424,825	2659	0	859,200	0	2,412,020		2,412,020	1,552,820	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	06/26/2020	06/28/2021	1,822	5,482,489	3009	0	364,400	0	611,380		611,380	246,980	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	1,587	5,270,094	3321	0	305,132	0	169,627		169,627	(135,505)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/20/2020	03/19/2021	12,155	28,016,303	2305	0	2,431,000	0	10,248,980		10,248,980	7,817,980	0	0	0	0		0001

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0SY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	9,387	26,878,642	2863	0	1,877,400	0	3,908,313		3,908,313	2,030,913	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	12,969	40,249,810	3104	2,593,800	0	0	2,443,537		2,443,537	(1,016,331)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	8,526	24,265,508	2846	0	1,705,200	0	3,618,526		3,618,526	1,913,326	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLAOCW	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/28/2019	08/28/2020	2,957	8,539,639	2888	350,138	0	0	423,368		423,368	(429,916)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/19/2020	06/21/2021	6,814	21,108,000	3098	0	1,362,800	0	1,898,267		1,898,267	535,467	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	667	2,315,330	3471	0	84,354	0	40,815		40,815	(43,539)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/14/2019	11/13/2020	607	1,879,654	3097	121,400	0	0	113,935		113,935	(49,466)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	13,333	40,088,598	3007	2,666,600	0	0	3,077,415		3,077,415	(1,298,854)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	3,641	10,799,752	2966	728,200	0	0	925,696		925,696	(376,455)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/28/2020	05/28/2021	284	860,443	3030	0	11,634	0	10,876		10,876	(759)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/12/2020	06/14/2021	6,804	20,693,073	3041	0	1,360,800	0	2,113,030		2,113,030	752,230	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	33,169	102,748,938	3098	0	6,633,800	0	9,240,330		9,240,330	2,606,530	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	8,596	27,689,607	3221	1,719,200	0	0	1,222,986		1,222,986	(494,111)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	2,098	5,741,303	2737	0	419,600	0	1,063,321		1,063,321	643,721	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLAOCZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/27/2019	09/28/2020	3,012	8,920,911	2962	344,362	0	0	254,119		254,119	(484,280)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	6,809	21,092,512	3098	0	1,361,800	0	1,896,874		1,896,874	535,074	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HK	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	693	1,972,292	2846	0	184,400	0	295,608		295,608	111,207	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	3,652	11,308,893	3097	730,400	0	0	685,804		685,804	(297,658)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	45,326	140,671,054	3104	9,065,200	0	0	8,540,037		8,540,037	(3,552,027)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	832	2,768,655	3328	0	166,400	0	91,029		91,029	(75,371)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	2,692	8,530,410	3169	538,400	0	0	447,230		447,230	(173,611)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	11,922	39,590,458	3321	0	1,211,514	0	13,296		13,296	(1,198,218)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0PY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/21/2020	01/21/2021	18,770	62,331,228	3321	0	3,754,000	0	2,006,239		2,006,239	(1,747,761)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0AY	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	07/26/2019	07/28/2020	588	1,779,206	3026	34,710	0	0	0		0	(40,829)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/19/2020	06/21/2021	2,266	7,019,479	3098	0	453,200	0	631,270		631,270	178,070	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DY	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	07/19/2019	07/21/2020	7,146	21,270,855	2977	1,295,427	0	0	1,125,633		1,125,633	(1,183,835)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/20/2020	03/19/2021	7,736	17,830,861	2305	0	1,547,200	0	6,522,921		6,522,921	4,975,721	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	10/07/2019	10/07/2020	786	2,309,889	2939	157,200	0	0	210,821		210,821	(85,683)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/12/2020	06/14/2021	3,332	10,135,944	3042	0	666,400	0	1,033,309		1,033,309	366,909	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/14/2020	05/14/2021	1,796	5,123,090	2853	0	359,200	0	769,723		769,723	410,523	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	10/21/2019	10/21/2020	9,183	27,610,710	3007	1,836,600	0	0	2,119,546		2,119,546	(894,575)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	12/20/2019	12/21/2020	5,383	17,339,827	3221	1,076,600	0	0	765,860		765,860	(309,423)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	01/21/2020	01/21/2021	10,769	35,761,588	3321	0	2,153,800	0	1,151,049		1,151,049	(1,002,751)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AG	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	11/07/2019	11/06/2020	3,397	10,480,356	3085	679,400	0	0	645,122		645,122	(289,416)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	01/14/2020	01/14/2021	582	1,910,793	3283	0	116,400	0	70,919		70,919	(45,481)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/21/2020	01/21/2021	20,480	68,009,779	3321	0	4,096,000	0	2,189,013		2,189,013	(1,906,987)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	06/12/2020	06/14/2021	6,636	20,182,133	3041	0	1,327,200	0	2,060,856		2,060,856	733,656	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	07/05/2019	07/07/2020	3,127	9,351,012	2990	189,805	0	0	0		0	(179,423)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	11/21/2019	11/20/2020	277	859,681	3104	10,745	0	0	0		0	(21,782)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	11/14/2019	11/13/2020	5,115	15,839,262	3097	1,023,000	0	0	960,539		960,539	(416,900)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	04/07/2020	04/07/2021	6,705	17,831,344	2659	0	162,211	0	195,339		195,339	33,128	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PQ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	11/21/2019	11/20/2020	1,837	5,701,203	3104	367,400	0	0	346,116		346,116	(143,959)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FM	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	09/27/2019	09/28/2020	5,308	15,721,181	2962	1,061,600	0	0	1,299,102		1,299,102	(591,799)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/21/2020	01/21/2021	7,896	26,220,958	3321	0	1,579,200	0	843,967		843,967	(735,233)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0KU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	2,298	6,910,982	3007	444,180	0	0	458,773		458,773	(267,657)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGM0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	401	1,218,807	3039	15,982	0	0	0		0	(36,706)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	648	1,987,060	3066	0	140,052	0	186,668		186,668	46,616	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBM0AF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	02/07/2020	02/05/2021	3,505	11,663,624	3328	0	157,459	0	0		0	(157,459)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DD	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	02/28/2020	02/26/2021	2,570	7,592,345	2954	0	461,623	0	333,081		333,081	(128,542)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	14,912	40,807,583	2737	0	2,982,400	0	7,557,789		7,557,789	4,575,389	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/21/2020	02/19/2021	11,141	37,185,873	3338	0	1,268,069	0	24,292		24,292	(1,243,776)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	01/14/2020	01/14/2021	597	1,960,041	3283	0	59,193	0	1,040		1,040	(58,152)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	22,077	73,687,507	3338	0	4,415,400	0	2,427,816		2,427,816	(1,987,584)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/06/2020	03/05/2021	686	2,039,046	2972	0	137,200	0	222,877		222,877	85,677	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	1,468	4,529,044	3085	151,718	0	0	28,561		28,561	(229,248)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	16,938	50,679,682	2992	3,375,235	0	0	3,675,529		3,675,529	(1,918,264)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGM0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/13/2019	12/14/2020	236	747,837	3169	13,125	0	0	0		0	(20,259)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GI	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	5,747	17,279,620	3007	1,149,400	0	0	1,326,476		1,326,476	(559,853)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	5,254	16,528,611	3146	1,050,800	0	0	917,388		917,388	(361,482)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLM0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	401	1,189,426	2966	19,278	0	0	0		0	(46,267)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	15,360	45,720,730	2977	2,784,461	0	0	2,419,496		2,419,496	(2,544,598)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	3,681	10,874,484	2954	0	736,200	0	1,232,614		1,232,614	496,414	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/06/2020	03/05/2021	6,901	20,512,325	2972	0	1,380,200	0	2,242,095		2,242,095	861,895	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BS	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	3,427	11,039,121	3221	685,400	0	0	487,572		487,572	(196,989)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	05/28/2020	05/28/2021	8,165	24,737,745	3030	0	1,633,000	0	2,557,246		2,557,246	924,246	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MO	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	49,815	148,279,827	2977	9,030,463	0	0	7,846,822		7,846,822	(8,252,551)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS00A	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	10,543	31,699,849	3007	2,108,600	0	0	2,433,450		2,433,450	(1,027,062)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FW	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	2,076	6,100,928	2939	415,200	0	0	556,825		556,825	(226,309)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	31,152	96,681,478	3104	6,230,400	0	0	5,869,462		5,869,462	(2,441,264)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	6,999	23,360,912	3338	0	1,399,800	0	769,683		769,683	(630,117)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	04/21/2020...	04/21/2021...	7,545	20,647,345	2737	0	1,509,000	0	3,824,002		3,824,002	2,315,002	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020...	06/14/2021...	527	1,603,102	3042	0	105,400	0	163,452		163,452	58,052	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DW	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/19/2019...	07/21/2020...	1,310	3,899,359	2977	237,477	0	0	206,350		206,350	(217,020)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FQ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	71	208,654	2939	14,200	0	0	19,044		19,044	(7,739)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/05/2020...	06/07/2021...	6,333	20,227,159	3194	0	1,266,600	0	1,388,145		1,388,145	121,545	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EO	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	08/21/2019...	08/21/2020...	6,319	18,479,473	2924	1,193,785	0	0	1,500,863		1,500,863	(872,131)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	03/20/2020...	03/19/2021...	27,314	62,956,585	2305	0	5,462,800	0	23,030,904		23,030,904	17,568,104	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	10/21/2019...	10/21/2020...	18,422	55,389,796	3007	3,684,400	0	0	4,252,017		4,252,017	(1,794,607)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	10/14/2019...	10/14/2020...	1,777	5,270,849	2966	355,400	0	0	451,788		451,788	(183,730)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	01/21/2020...	01/21/2021...	2,734	9,079,040	3321	0	546,800	0	292,225		292,225	(254,575)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	02/07/2020...	02/05/2021...	3,420	11,380,768	3328	0	684,000	0	374,181		374,181	(309,819)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	02/07/2020...	02/05/2021...	1,037	3,450,835	3328	0	109,393	0	1,877		1,877	(107,516)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020...	06/21/2021...	8,501	26,333,888	3098	0	1,700,200	0	2,368,237		2,368,237	668,037	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	836	2,579,210	3085	167,200	0	0	158,764		158,764	(71,225)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	04/21/2020...	04/21/2021...	22,036	60,302,836	2737	0	4,407,200	0	11,168,417		11,168,417	6,761,217	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QS	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	06/19/2020...	06/21/2021...	603	1,942,655	3222	0	135,989	0	125,025		125,025	(10,963)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/07/2020...	05/07/2021...	6,956	20,041,558	2881	0	1,391,200	0	2,827,741		2,827,741	1,436,541	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/20/2019...	12/21/2020...	26,403	85,049,872	3221	5,280,600	0	0	3,756,455		3,756,455	(1,517,684)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0BA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	25,340	84,578,585	3338	0	5,068,000	0	2,786,649		2,786,649	(2,281,351)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/20/2019...	09/21/2020...	565	1,690,520	2992	73,540	0	0	77,192		77,192	(58,520)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOBI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	11/14/2019...	11/13/2020...	149	461,398	3097	7,406	0	0	0		0	(14,892)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	03/20/2020...	03/19/2021...	1,825	4,206,479	2305	0	514,869	0	1,538,823		1,538,823	1,023,954	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	6,308	21,054,527	3338	0	1,261,600	0	693,693		693,693	(567,907)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/27/2020...	03/26/2021...	10,652	27,071,738	2541	0	2,130,400	0	6,926,838		6,926,838	4,796,438	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019...	12/28/2020...	1,253	4,059,745	3240	250,600	0	0	171,575		171,575	(67,529)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/13/2020...	03/12/2021...	2,049	5,554,880	2711	0	409,800	0	1,055,384		1,055,384	645,584	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOBM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	02/28/2020...	02/26/2021...	294	868,541	2954	0	9,582	0	0		0	(9,582)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/07/2019...	10/07/2020...	1,620	4,760,840	2939	324,000	0	0	434,516		434,516	(176,600)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCS0GW	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/14/2020...	01/14/2021...	3,119	10,240,145	3283	0	623,800	0	380,062		380,062	(243,738)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBMOAE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/13/2019...	09/14/2020...	439	1,320,244	3007	22,973	0	0	0		0	(43,676)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	3,747	11,628,964	3104	749,400	0	0	705,986		705,986	(293,638)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HC	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	3,269	10,358,807	3169	653,800	0	0	543,088		543,088	(210,823)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/14/2020...	04/14/2021...	8,356	23,781,677	2846	0	1,671,200	0	3,546,376		3,546,376	1,875,176	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLMOAM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/28/2020...	01/28/2021...	235	769,916	3276	0	14,360	0	0		0	(14,360)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/20/2020...	03/19/2021...	11,875	27,370,925	2305	0	2,375,000	0	10,012,887		10,012,887	7,637,887	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/13/2020...	03/12/2021...	7,425	20,129,324	2711	0	1,485,000	0	3,824,415		3,824,415	2,339,415	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ME	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/07/2019...	10/07/2020...	3,760	11,049,850	2939	752,000	0	0	1,008,507		1,008,507	(409,886)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020...	04/21/2021...	58,793	160,890,572	2737	0	11,758,600	0	29,797,819		29,797,819	18,039,219	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	2,104	6,529,848	3104	420,800	0	0	396,422		396,422	(164,883)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	6,577	19,990,265	3039	1,315,400	0	0	1,403,214		1,403,214	(607,197)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/28/2019...	10/28/2020...	4,379	13,309,620	3039	875,800	0	0	934,267		934,267	(404,275)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	09/20/2019...	09/21/2020...	16,768	50,171,030	2992	3,341,359	0	0	3,638,639		3,638,639	(1,899,011)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AL	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/07/2019...	08/07/2020...	1,640	4,729,727	2884	191,076	0	0	221,563		221,563	(223,261)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/27/2019...	11/27/2020...	6,177	19,479,973	3154	1,235,400	0	0	1,008,201		1,008,201	(441,811)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/14/2019...	08/14/2020...	27,635	78,499,981	2841	5,527,000	0	0	8,248,205		8,248,205	(4,027,851)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020...	04/14/2021...	8,700	24,760,722	2846	0	1,740,000	0	3,692,373		3,692,373	1,952,373	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020...	05/21/2021...	15,209	44,843,889	2949	0	3,041,800	0	5,553,107		5,553,107	2,511,307	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/07/2019...	10/07/2020...	3,495	10,271,071	2939	699,000	0	0	937,429		937,429	(380,997)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	05/14/2020...	05/14/2021...	586	1,671,565	2853	0	108,650	0	178,697		178,697	70,047	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/27/2019...	12/28/2020...	3,707	12,010,754	3240	741,400	0	0	507,605		507,605	(199,783)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/27/2019...	11/27/2020...	5,730	18,070,300	3154	1,146,000	0	0	935,243		935,243	(409,839)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFNFB8B653...	02/14/2020...	02/12/2021...	1,911	6,459,486	3380	0	382,200	0	171,835		171,835	(210,365)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	06/19/2020...	06/21/2021...	10,772	33,368,855	3098	0	2,038,816	0	1,702,286		1,702,286	(336,530)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/07/2020...	02/05/2021...	2,341	7,790,169	3328	0	468,200	0	256,128		256,128	(212,072)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DS	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/05/2019...	07/07/2020...	12,323	36,850,822	2990	2,464,600	0	0	1,485,664		1,485,664	(2,300,572)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	13,633	40,990,614	3007	1,397,791	0	0	823,456		823,456	(2,273,229)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QC	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	12/20/2019...	12/21/2020...	12,331	39,720,864	3221	2,466,200	0	0	1,754,378		1,754,378	(708,805)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HO	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	12/20/2019...	12/21/2020...	14,138	45,541,608	3221	2,827,600	0	0	2,011,467		2,011,467	(812,673)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/27/2019...	12/28/2020...	4,469	14,479,649	3240	893,800	0	0	611,946		611,946	(240,851)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GK	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/21/2019...	10/21/2020...	26,141	78,598,668	3007	5,228,200	0	0	6,033,654		6,033,654	(2,546,565)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	01/21/2020...	01/21/2021...	14,798	49,141,050	3321	0	2,959,600	0	1,581,691		1,581,691	(1,377,909)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CY	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/20/2019...	09/21/2020...	14,381	43,028,959	2992	1,557,606	0	0	777,935		777,935	(2,285,882)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCM0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/12/2019	07/14/2020	279	840,842	3014	22,260	0	0	0		0	(21,618)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	06/19/2020	06/21/2021	5,319	16,476,879	3098	0	1,063,800	0	1,481,785		1,481,785	417,985	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	01/07/2020	01/07/2021	992	3,211,283	3237	0	103,724	0	3,051		3,051	(100,673)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	06/19/2020	06/21/2021	8,049	24,933,709	3098	0	1,609,800	0	2,242,317		2,242,317	632,517	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/07/2020	02/05/2021	3,124	10,395,766	3328	0	624,800	0	341,796		341,796	(283,004)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/21/2020	05/21/2021	7,709	22,730,064	2949	0	1,541,800	0	2,814,708		2,814,708	1,272,908	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS00W	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/27/2019	12/28/2020	4,324	14,009,846	3240	864,800	0	0	592,091		592,091	(233,036)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	10/14/2019	10/14/2020	4,319	12,810,802	2966	863,800	0	0	1,098,072		1,098,072	(446,556)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/20/2019	09/21/2020	1,394	4,170,946	2992	277,782	0	0	302,497		302,497	(157,873)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCS0GS	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/14/2020	01/14/2021	2,945	9,668,877	3283	0	589,000	0	358,860		358,860	(230,140)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	11/07/2019	11/06/2020	3,381	10,430,994	3085	676,200	0	0	642,084		642,084	(288,052)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EY	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	09/20/2019	09/21/2020	60	179,524	2992	11,956	0	0	13,020		13,020	(6,795)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GU	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	11/21/2019	11/20/2020	9,067	28,139,797	3104	1,813,400	0	0	1,708,347		1,708,347	(710,546)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0NU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	10/21/2019	10/21/2020	559	1,680,756	3007	69,417	0	0	85,113		85,113	(49,028)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	06/19/2020	06/21/2021	52,336	162,123,321	3098	0	10,467,200	0	14,579,937		14,579,937	4,112,737	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	08/21/2019	08/21/2020	1,279	3,740,346	2924	241,629	0	0	303,783		303,783	(176,524)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBA0AK	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	07/26/2019	07/28/2020	3,087	9,340,830	3026	292,370	0	0	572		572	(403,549)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/21/2020	02/19/2021	1,275	4,255,631	3338	0	256,572	0	140,212		140,212	(116,360)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMMS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	05/07/2020	05/07/2021	5,028	14,486,623	2881	0	153,554	0	147,928		147,928	(5,625)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	05/14/2020	05/14/2021	8,417	24,009,493	2853	0	1,683,400	0	3,607,326		3,607,326	1,923,926	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/20/2019	09/21/2020	22,369	66,929,614	2992	4,457,471	0	0	4,854,050		4,854,050	(2,533,336)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	06/26/2020	06/28/2021	14,856	44,702,447	3009	0	2,971,200	0	4,984,991		4,984,991	2,013,791	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGA0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	1,135	3,570,608	3146	121,763	0	0	10,250		10,250	(156,686)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	22,594	75,029,929	3321	0	4,518,800	0	2,414,969		2,414,969	(2,103,831)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	627	2,100,494	3350	77,152	0	0	50,932		50,932	(28,669)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AU	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	672	2,119,239	3154	134,400	0	0	109,683		109,683	(48,065)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/07/2020	05/07/2021	6,983	20,119,350	2881	0	1,396,600	0	2,838,717		2,838,717	1,442,117	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0CG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	5,364	17,903,691	3338	0	1,072,800	0	589,881		589,881	(482,919)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLA0CV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	08/21/2019	08/21/2020	15,531	45,419,322	2924	1,671,446	0	0	1,592,873		1,592,873	(2,246,719)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	4,606	14,210,339	3085	921,200	0	0	874,723		874,723	(392,419)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	14,993	44,860,106	2992	2,987,655	0	0	3,253,466		3,253,466	(1,697,988)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCA0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	858	2,550,293	2972	0	172,733	0	104,706		104,706	(68,026)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSMOBL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868	12/27/2019	12/28/2020	590	1,911,612	3240	24,768	0	0	0		0	(36,858)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SML50QE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	01/14/2020	01/14/2021	3,466	11,379,398	3283	0	693,200	0	422,346		422,346	(270,854)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	2,502	7,890,382	3154	255,654	0	0	14,515		14,515	(325,148)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSMOBC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYJYJLN8C3868	08/28/2019	08/28/2020	488	1,409,315	2888	21,150	0	0	0		0	(67,924)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSONQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/27/2019	11/27/2020	3,612	11,390,912	3154	722,400	0	0	589,546		589,546	(258,348)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BE	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	2,292	7,210,426	3146	458,400	0	0	400,200		400,200	(157,693)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	2,055	6,039,213	2939	411,000	0	0	551,192		551,192	(224,020)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGA0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/05/2020	06/07/2021	804	2,567,920	3194	0	123,261	0	78,283		78,283	(44,978)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HY	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	6,173	20,499,237	3321	0	1,234,600	0	659,804		659,804	(574,796)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	05/28/2020	05/28/2021	17,023	51,575,094	3030	0	3,404,600	0	5,331,537		5,331,537	1,926,937	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	17,898	41,253,458	2305	0	3,579,600	0	15,091,423		15,091,423	11,511,823	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HA	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	1,439	4,559,903	3169	287,800	0	0	239,065		239,065	(92,804)	0	0	0	0	0	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCSOMO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	3,591	10,651,445	2966	718,200	0	912,984		912,984	(371,285)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBSOHS	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	5,682	18,868,729	3321	0	1,136,400	607,323		607,323	(529,077)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSOTD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	1,586	4,676,337	2949	0	449,869	579,080		579,080	129,211	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCSONE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	7,467	22,451,178	3007	1,493,400	0	1,723,473		1,723,473	(727,409)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGMOAD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	363	1,169,303	3221	21,411	0	0		0	(28,120)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0SU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	10,013	27,401,175	2737	0	2,002,600	5,074,848		5,074,848	3,072,248	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	20,355	46,916,647	2305	0	4,071,000	17,163,142		17,163,142	13,092,142	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	11,289	33,285,729	2949	0	2,257,800	4,121,837		4,121,837	1,864,037	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	33,731	101,419,672	3007	6,746,200	0	7,785,516		7,785,516	(3,285,956)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSODO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	28,661	78,432,546	2737	0	5,732,200	14,526,139		14,526,139	8,793,939	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FG	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	1,259	3,728,894	2962	251,800	0	308,133		308,133	(140,368)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	6,463	21,174,339	3276	0	1,292,600	846,102		846,102	(446,498)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	3,621	11,171,437	3085	724,200	0	687,662		687,662	(308,500)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HM	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	22,848	73,598,435	3221	4,569,600	0	3,250,672		3,250,672	(1,313,337)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BO	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	866	2,789,577	3221	173,200	0	123,209		123,209	(49,779)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSSOCK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	8,091	21,934,863	2711	0	1,618,200	4,167,454		4,167,454	2,549,254	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSOPY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	57,398	184,891,586	3221	11,479,600	0	8,166,232		8,166,232	(3,299,324)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	1,527	4,178,727	2737	0	496,741	773,923		773,923	277,183	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FK	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	2,178	6,450,779	2962	435,600	0	533,053		533,053	(242,829)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	10,272	31,808,583	3097	2,054,400	0	1,928,966		1,928,966	(837,222)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLA0DE	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	03/13/2020	03/12/2021	956	2,591,735	2711	0	259,751	323,573		323,573	63,822	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	5,377	17,421,588	3240	1,075,400	0	736,280		736,280	(289,786)	0	0	0	0	0	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLA0DH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	04/21/2020...	04/21/2021...	10,568	28,919,966	2737	0	2,328,025	0	3,979,145		3,979,145	1,651,120	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSM0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020...	02/12/2021...	340	1,149,254	3380	0	16,448	0	0		0	(16,448)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DY	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020...	04/21/2021...	8,300	22,713,448	2737	0	1,660,000	0	4,206,656		4,206,656	2,546,656	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSM0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/20/2020...	03/19/2021...	382	880,479	2305	0	8,453	0	17,759		17,759	9,307	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLA0DG	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	04/07/2020...	04/07/2021...	807	2,146,144	2659	0	155,380	0	345,693		345,693	190,313	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0IE	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/28/2020...	01/28/2021...	4,682	15,339,356	3276	0	936,400	0	612,943		612,943	(323,457)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	08/07/2019...	08/07/2020...	936	2,699,405	2884	187,200	0	0	238,661		238,661	(140,768)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/12/2020...	06/14/2021...	6,997	21,280,046	3041	0	1,399,400	0	2,172,967		2,172,967	773,567	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GY	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	615	1,948,812	3169	123,000	0	0	102,172		102,172	(39,662)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	11/27/2019...	11/27/2020...	5,521	17,411,191	3154	1,104,200	0	0	901,130		901,130	(394,890)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0IC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/28/2020...	01/28/2021...	3,353	10,985,233	3276	0	670,600	0	438,957		438,957	(231,643)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	731	2,439,895	3338	0	146,200	0	80,388		80,388	(65,812)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BU	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	01/07/2020...	01/07/2021...	3,250	10,520,835	3237	0	650,000	0	464,433		464,433	(185,567)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/27/2019...	11/27/2020...	3,720	11,731,504	3154	744,000	0	0	607,173		607,173	(266,074)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2020...	05/21/2021...	49,549	146,095,722	2949	0	9,909,800	0	18,091,320		18,091,320	8,181,520	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSM0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	281	937,908	3338	0	15,382	0	0		0	(15,382)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2020...	05/21/2021...	6,779	19,987,949	2949	0	1,355,800	0	2,475,147		2,475,147	1,119,347	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/27/2020...	03/26/2021...	21,524	54,702,600	2541	0	4,304,800	0	13,996,739		13,996,739	9,691,939	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLSONY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	1,098	3,301,379	3007	219,600	0	0	253,431		253,431	(106,964)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/19/2019...	07/21/2020...	1,465	4,360,734	2977	265,575	0	0	230,766		230,766	(242,697)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/20/2019...	12/21/2020...	10,887	35,069,422	3221	2,177,400	0	0	1,548,935		1,548,935	(625,801)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	24,398	81,434,425	3338	0	4,879,600	0	2,683,057		2,683,057	(2,196,543)	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGS0BQ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/20/2019...	12/21/2020...	6,743	21,720,686	3221	1,348,600	0	0	959,352		959,352	(387,598)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/14/2020...	01/14/2021...	5,263	17,279,218	3283	0	1,052,600	0	641,317		641,317	(411,283)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/20/2020...	03/19/2021...	30,909	71,242,772	2305	0	6,181,800	0	26,062,174		26,062,174	19,880,374	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	06/19/2020...	06/21/2021...	1,391	4,308,956	3098	0	413,224	0	387,509		387,509	(25,715)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	11/14/2019...	11/13/2020...	3,565	11,039,486	3097	713,000	0	0	669,467		669,467	(290,566)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EI	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/21/2019...	08/21/2020...	48,748	142,560,114	2924	9,209,472	0	0	11,578,428		11,578,428	(6,728,074)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DU	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/12/2019...	07/14/2020...	26,747	80,609,306	3014	5,349,400	0	0	3,113,919		3,113,919	(4,663,944)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/21/2020...	02/19/2021...	5,498	18,350,950	3338	0	1,099,600	0	604,617		604,617	(494,983)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CU	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	08/14/2019...	08/14/2020...	1,507	4,280,784	2841	182,784	0	0	274,745		274,745	(206,347)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BC	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	12/06/2019...	12/07/2020...	318	1,000,399	3146	63,600	0	0	55,525		55,525	(21,879)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	05/21/2020...	05/21/2021...	7,551	22,264,199	2949	0	1,510,200	0	2,757,019		2,757,019	1,246,819	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	02/21/2020...	02/19/2021...	6,138	20,487,110	3338	0	1,227,600	0	674,998		674,998	(552,602)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	03/20/2020...	03/19/2021...	913	2,188,571	2397	0	208,757	0	698,996		698,996	490,238	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GM	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	01/07/2020...	01/07/2021...	3,769	12,200,931	3237	0	753,800	0	538,600		538,600	(215,200)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0ES	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	08/21/2019...	08/21/2020...	527	1,541,175	2924	65,037	0	0	79,589		79,589	(69,026)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	04/14/2020...	04/14/2021...	2,889	8,223,018	2846	0	577,800	0	1,225,584		1,225,584	647,784	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BE	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868....	09/20/2019...	09/21/2020...	856	2,561,212	2992	47,106	0	0	0		0	(94,515)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DQ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/05/2019...	07/07/2020...	2,448	7,320,524	2990	489,600	0	0	295,131		295,131	(457,016)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/14/2020...	01/14/2021...	8,044	26,409,659	3283	0	1,608,800	0	980,193		980,193	(628,607)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMMS0AE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFGFNF3BB653....	04/21/2020...	04/21/2021...	270	738,871	2737	0	9,811	0	19,214		19,214	9,403	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0NM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	10/21/2019...	10/21/2020...	1,337	4,019,985	3007	258,482	0	0	308,596		308,596	(130,246)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	01/28/2020...	01/28/2021...	2,471	8,095,589	3276	0	270,402	0	7,041		7,041	(263,361)	0	0	0	0		0001

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCA0AE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/12/2019	07/14/2020	1,589	4,788,881	3014	147,984	0	262		262	(207,196)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	769	2,248,887	2924	31,500	0	0		0	(94,036)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLM0AN	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/05/2020	06/07/2021	3,417	10,913,659	3194	0	113,495	70,582		70,582	(42,914)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	03/06/2020	03/05/2021	4,121	12,249,137	2972	0	824,200	1,338,889		1,338,889	514,689	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	31,354	72,268,462	2305	0	6,270,800	26,437,394		26,437,394	20,166,594	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	14,170	41,780,387	2949	0	2,834,000	5,173,747		5,173,747	2,339,747	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLA0DA	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/07/2019	10/07/2020	1,416	4,161,327	2939	159,744	0	157,211		157,211	(230,925)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	06/05/2020	06/07/2021	7,289	23,280,556	3194	0	1,457,800	1,597,692		1,597,692	139,892	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSA0BB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/21/2019	11/20/2020	12,086	37,509,384	3104	1,305,288	0	203,625		203,625	(1,821,669)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	9,855	29,057,566	2949	0	1,971,000	3,598,255		3,598,255	1,627,255	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	7,189	21,509,991	2992	1,432,552	0	1,560,006		1,560,006	(814,169)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	12,415	41,438,166	3338	0	2,483,000	1,365,282		1,365,282	(1,117,718)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGM0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	235	741,103	3154	11,099	0	0		0	(19,198)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLA0DB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	1,075	3,188,611	2966	116,702	0	96,924		96,924	(178,445)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MK	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	3,988	11,829,006	2966	797,600	0	1,013,918		1,013,918	(412,333)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AY	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	3,444	10,861,102	3154	688,800	0	562,125		562,125	(246,332)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	11/07/2019	11/06/2020	4,402	13,580,962	3085	145,310	0	0		0	(372,347)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BN	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021	4,663	13,860,161	2972	0	141,403	1,361		1,361	(140,043)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	20,042	64,559,691	3221	4,008,400	0	2,851,451		2,851,451	(1,152,045)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0HA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	06/26/2020	06/28/2021	13,908	41,849,867	3009	0	2,781,600	4,666,886		4,666,886	1,885,286	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSM0BA	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/14/2019	08/14/2020	563	1,599,258	2841	26,240	0	0		0	(65,096)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GQ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	3,389	10,970,803	3237	0	677,800	484,297		484,297	(193,503)	0	0	0	0	0	0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBA0AM	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/06/2019	09/04/2020	1,407	4,191,045	2979	151,717	0	0	83,249		83,249	(215,106)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GM	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	100	300,672	3007	20,000	0	0	23,081		23,081	(9,742)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	21,139	61,819,526	2924	3,993,580	0	0	5,020,850		5,020,850	(2,917,550)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	19,042	52,109,576	2737	0	3,808,400	0	9,650,980		9,650,980	5,842,580	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	65	190,088	2924	12,280	0	0	15,439		15,439	(8,971)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCMOAC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/07/2020	01/07/2021	3,947	12,777,149	3237	0	169,974	0	0		0	(169,974)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOBR	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/12/2020	06/14/2021	280	851,567	3041	0	11,850	0	15,000		15,000	3,150	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	7,574	23,020,567	3039	1,514,800	0	0	1,615,925		1,615,925	(699,241)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML500S	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	5,371	16,669,113	3104	1,074,200	0	0	1,011,970		1,011,970	(420,905)	0	0	0	0		0001
S&P 500 OTC Call Option 9SML500K	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	6,054	18,400,649	3039	1,210,800	0	0	1,291,631		1,291,631	(558,913)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	8,690	26,919,361	3098	0	1,738,000	0	2,420,889		2,420,889	682,889	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSMOBD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/06/2019	09/04/2020	2,894	8,144,005	2814	111,198	0	0	0		0	(269,028)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GA	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	3,175	9,330,658	2939	635,000	0	0	851,598		851,598	(346,114)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	3,568	12,060,411	3380	0	713,600	0	320,830		320,830	(392,770)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	1,330	3,908,591	2939	266,000	0	0	356,733		356,733	(144,986)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BG	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	4,603	14,480,624	3146	920,600	0	0	803,718		803,718	(316,693)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMMS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/21/2020	05/21/2021	396	1,167,610	2949	0	14,609	0	19,426		19,426	4,817	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/06/2019	12/07/2020	3,811	11,989,063	3146	160,666	0	0	0		0	(296,068)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	7,544	24,300,884	3221	1,508,800	0	0	1,073,314		1,073,314	(433,640)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EW	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/21/2020	05/21/2021	23,498	69,284,088	2949	0	4,699,600	0	8,579,585		8,579,585	3,879,985	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2019	08/07/2020	18,315	52,820,094	2884	3,663,000	0	0	4,669,956		4,669,956	(2,754,447)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	429	1,389,969	3240	85,800	0	0	58,744		58,744	(23,120)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

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S&P 500 OTC Call Option 9SMSS0EO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	05/14/2020	05/14/2021	14,486	41,321,315	2853	0	2,897,200	0	6,208,356		6,208,356	3,311,156	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONK	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America...	10/14/2019	10/14/2020	3,570	10,589,156	2966	714,000	0	0	907,645		907,645	(369,114)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	02/14/2020	02/12/2021	5,409	18,283,285	3380	0	1,081,800	0	486,371		486,371	(595,429)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	12/13/2019	12/14/2020	1,136	3,599,757	3169	120,950	0	0	7,649		7,649	(146,500)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/21/2020	05/21/2021	13,104	38,637,275	2949	0	2,620,800	0	4,784,530		4,784,530	2,163,730	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America...	10/21/2019	10/21/2020	645	1,939,334	3007	129,000	0	0	148,874		148,874	(62,833)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/07/2020	02/05/2021	4,023	13,387,377	3328	0	804,600	0	440,155		440,155	(364,445)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	01/28/2020	01/28/2021	305	999,253	3276	0	61,000	0	39,929		39,929	(21,071)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	03/20/2020	03/19/2021	16,749	38,605,105	2305	0	3,628,880	0	12,249,709		12,249,709	8,620,829	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	03/13/2020	03/12/2021	9,439	25,589,318	2711	0	1,887,800	0	4,861,772		4,861,772	2,973,972	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	04/21/2020	04/21/2021	15,957	43,667,288	2737	0	3,191,400	0	8,087,422		8,087,422	4,896,022	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FA	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	09/20/2019	09/21/2020	39,909	119,410,522	2992	7,952,666	0	0	8,660,213		8,660,213	(4,519,777)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PW	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America...	12/06/2019	12/07/2020	4,368	13,741,335	3146	873,400	0	0	762,686		762,686	(300,523)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America...	07/26/2019	07/28/2020	15,424	46,670,865	3026	2,776,320	0	0	2,025,017		2,025,017	(2,386,432)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLSONA	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America...	09/20/2019	09/21/2020	1,277	3,820,873	2992	254,468	0	0	277,108		277,108	(144,623)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley...	02/14/2020	02/12/2021	3,021	10,211,463	3380	0	604,200	0	271,645		271,645	(332,555)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OU	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America...	11/21/2019	11/20/2020	22,893	71,049,341	3104	4,578,600	0	0	4,313,354		4,313,354	(1,794,037)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EE	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	07/26/2019	07/28/2020	235	711,077	3026	42,300	0	0	30,853		30,853	(36,360)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	01/21/2020	01/21/2021	60,474	200,821,454	3321	0	12,094,800	0	6,463,789		6,463,789	(5,631,011)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FY	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	10/07/2019	10/07/2020	3,389	9,959,559	2939	677,800	0	0	908,997		908,997	(369,443)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/21/2020	05/21/2021	9,594	28,288,005	2949	0	1,918,800	0	3,502,959		3,502,959	1,584,159	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/13/2019	09/14/2020	11,711	35,219,544	3007	2,263,619	0	0	2,337,983		2,337,983	(1,364,023)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SCSM0AX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	07/19/2019	07/21/2020	524	1,559,744	2977	27,456	0	0	0		0	(45,181)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KM	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/06/2019	09/04/2020	17,330	51,621,044	2979	3,466,000	0	0	3,651,247		3,651,247	(2,166,180)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/19/2019	07/21/2020	19,119	56,909,807	2977	3,465,892	0	0	3,011,611		3,011,611	(3,167,329)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80...	01/21/2020	01/21/2021	6,119	20,319,914	3321	0	1,223,800	0	654,032		654,032	(569,768)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	578	1,954,969	3382	0	115,600	0	51,492		51,492	(64,108)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BU	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/28/2020	02/26/2021	5,786	17,093,117	2954	0	1,157,200	0	1,937,491		1,937,491	780,291	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	02/07/2020	02/05/2021	4,804	15,986,319	3328	0	960,800	0	525,605		525,605	(435,195)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/27/2019	09/28/2020	5,753	17,039,178	2962	1,150,600	0	0	1,408,013		1,408,013	(641,413)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/07/2020	01/07/2021	748	2,421,411	3237	0	149,600	0	106,891		106,891	(42,709)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MS	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/21/2019	10/21/2020	10,353	31,128,572	3007	2,070,600	0	0	2,389,596		2,389,596	(1,008,553)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	03/13/2020	03/12/2021	7,361	19,955,818	2711	0	1,472,200	0	3,791,451		3,791,451	2,319,251	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCM0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/14/2020	01/14/2021	692	2,271,940	3283	0	44,719	0	0		0	(44,719)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HI	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	01/28/2020	01/28/2021	5,989	19,621,401	3276	0	1,197,800	0	784,049		784,049	(413,751)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EA	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	07/19/2019	07/21/2020	19,956	59,401,229	2977	3,617,624	0	0	3,143,454		3,143,454	(3,305,989)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019	12/28/2020	2,929	9,490,019	3240	313,169	0	0	6,502		6,502	(279,595)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	05/28/2020	05/28/2021	3,130	9,483,055	3030	0	626,000	0	980,304		980,304	354,304	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/26/2020	06/28/2021	8,741	26,302,106	3009	0	1,748,200	0	2,933,078		2,933,078	1,184,878	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/14/2020	04/14/2021	9,320	26,525,279	2846	0	1,864,000	0	3,955,508		3,955,508	2,091,508	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RQ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/20/2020	03/19/2021	20,977	48,350,307	2305	0	4,195,400	0	17,687,606		17,687,606	13,492,206	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KO	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/13/2019	09/14/2020	5,852	17,599,246	3007	1,131,133	0	0	1,168,293		1,168,293	(681,604)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/27/2019	09/28/2020	7,698	22,799,859	2962	1,539,600	0	0	1,884,040		1,884,040	(858,266)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EWE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/13/2019	09/14/2020	326	980,409	3007	63,013	0	0	65,083		65,083	(37,970)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1
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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0BY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/06/2020...	03/05/2021...	6,260	18,607,036	2972	0	1,252,000	0	2,033,838	2,033,838	781,838	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0SG	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	04/14/2020...	04/14/2021...	1,962	5,583,970	2846	0	392,400	0	832,694	832,694	440,294	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0BS	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020...	02/26/2021...	5,018	14,824,276	2954	0	1,003,600	0	1,680,319	1,680,319	676,719	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0PO	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	3,799	11,790,348	3104	759,800	0	0	715,783	715,783	(297,714)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0KY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	09/20/2019...	09/21/2020...	4,652	13,919,110	2992	927,004	0	0	1,009,479	1,009,479	(526,849)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0OA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/13/2019...	12/14/2020...	5,052	16,008,778	3169	1,010,400	0	0	839,303	839,303	(325,812)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0EG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/07/2020...	05/07/2021...	2,658	7,658,203	2881	0	531,600	0	1,080,526	1,080,526	548,926	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0UE	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	06/12/2020...	06/14/2021...	12,209	37,131,354	3041	0	2,441,800	0	3,791,590	3,791,590	1,349,790	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SRBS0HE	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	4,330	13,720,904	3169	866,000	0	0	719,355	719,355	(279,249)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0GI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020...	06/21/2021...	10,382	32,160,737	3098	0	2,076,400	0	2,892,252	2,892,252	815,852	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0GE	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020...	06/21/2021...	9,012	27,916,833	3098	0	1,802,400	0	2,510,593	2,510,593	708,193	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	09/27/2019...	09/28/2020...	523	1,549,016	2962	31,929	0	0	0	0	(74,680)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0QG	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	01/21/2020...	01/21/2021...	605	2,089,440	3454	0	70,718	0	35,057	35,057	(35,661)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0EY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2020...	05/21/2021...	7,372	21,736,416	2949	0	1,474,400	0	2,691,663	2,691,663	1,217,263	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0AM	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020...	02/12/2021...	3,251	10,988,900	3380	0	650,200	0	292,326	292,326	(357,874)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SSGS0BI	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	12/06/2019...	12/07/2020...	3,417	10,749,574	3146	683,400	0	0	596,634	596,634	(235,094)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SCSM0BS	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	06/19/2020...	06/21/2021...	497	1,539,577	3098	0	21,263	0	21,876	21,876	613	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0ES	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020...	05/14/2021...	12,034	34,326,985	2853	0	2,406,800	0	5,157,487	5,157,487	2,750,687	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0BO	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020...	02/26/2021...	1,019	3,010,350	2954	0	203,800	0	341,221	341,221	137,421	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SBCS0NU	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573...	12/13/2019...	12/14/2020...	319	1,011,004	3169	63,800	0	0	52,909	52,909	(20,558)	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMSS0FQ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/05/2020...	06/07/2021...	7,335	23,427,477	3194	0	1,467,000	0	1,607,775	1,607,775	140,775	0	0	0	0	0	0001	
S&P 500 OTC Call Option 9SMLS0PI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	11,538	35,808,645	3104	2,307,600	0	0	2,173,917	2,173,917	(904,189)	0	0	0	0	0	0001	

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S&P 500 OTC Call Option 9SMLA0CT	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/19/2019...	07/21/2020...	14,157	42,139,868	2977	1,382,148	0	0	505,717		505,717	(1,893,898)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020...	02/12/2021...	3,673	12,415,328	3380	0	734,600	0	330,272		330,272	(404,328)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets... ES7IP3U3RHIGC71XBU11...	05/07/2020...	05/07/2021...	830	2,391,388	2881	0	148,744	0	229,022		229,022	80,278	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RI	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	03/20/2020...	03/19/2021...	77,863	179,467,986	2305	0	15,572,600	0	65,653,340		65,653,340	50,080,740	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020...	06/21/2021...	6,722	20,823,008	3098	0	1,344,400	0	1,872,637		1,872,637	528,237	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	7,416	22,540,339	3039	1,483,200	0	0	1,582,216		1,582,216	(684,654)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SC	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	03/27/2020...	03/26/2021...	13,878	35,270,521	2541	0	2,775,600	0	9,024,659		9,024,659	6,249,059	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PK	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	11/21/2019...	11/20/2020...	586	1,818,674	3104	76,748	0	0	110,410		110,410	(45,923)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MY	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	10/21/2019...	10/21/2020...	7,171	21,561,189	3007	1,434,200	0	0	1,655,152		1,655,152	(698,574)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0CX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/13/2019...	09/14/2020...	1,450	4,360,716	3007	152,627	0	0	55,041		55,041	(225,932)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets... ES7IP3U3RHIGC71XBU11...	04/14/2020...	04/14/2021...	400	1,138,424	2846	0	75,592	0	110,982		110,982	35,390	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/21/2020...	02/19/2021...	45,486	151,820,897	3338	0	9,097,200	0	5,002,112		5,002,112	(4,095,088)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DI	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/07/2020...	04/07/2021...	14,959	39,782,114	2659	0	2,991,800	0	8,398,839		8,398,839	5,407,039	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	02/14/2020...	02/12/2021...	804	2,717,649	3380	0	83,431	0	919		919	(82,512)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DW	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/21/2020...	04/21/2021...	14,802	40,506,561	2737	0	2,960,400	0	7,502,038		7,502,038	4,541,638	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JW	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	07/19/2019...	07/21/2020...	34,163	101,689,927	2977	6,193,069	0	0	5,381,330		5,381,330	(5,659,578)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	04/28/2020...	04/28/2021...	2,125	6,084,704	2863	0	425,000	0	884,752		884,752	459,752	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/26/2020...	06/28/2021...	200	601,810	3009	0	8,486	0	9,803		9,803	1,318	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FA	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2020...	05/21/2021...	5,252	15,485,575	2949	0	1,050,400	0	1,917,609		1,917,609	867,209	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OE	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	5,491	16,689,455	3039	1,098,200	0	0	1,171,514		1,171,514	(506,936)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BC	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int... E58DKGMJYYJLN8C3868...	05/28/2020...	05/28/2021...	1,844	5,586,822	3030	0	298,894	0	344,171		344,171	45,277	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LA	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	09/20/2019...	09/21/2020...	22,085	66,079,866	2992	4,400,878	0	0	4,792,423		4,792,423	(2,501,172)	0	0	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year 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 9SRBS0EQ	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	17,538	51,288,653	2924	3,313,279	0	0	4,165,555		4,165,555	(2,420,550)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSM0BO	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/13/2020	03/12/2021	730	1,979,045	2711	0	16,822	0	36,761		36,761	19,939	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0MS	Fixed Annuity Hedge	N/A	Equity/Int	Bank of America... EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	487	1,449,609	2977	55,810	0	0	36,000		36,000	(75,964)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AO	Fixed Annuity Hedge	N/A	Equity/Int	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,026	6,250,575	3085	405,200	0	0	384,756		384,756	(172,611)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GK	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	3,139	10,161,508	3237	0	627,800	0	448,571		448,571	(179,229)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MI	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	8,570	25,419,906	2966	1,714,000	0	0	2,178,856		2,178,856	(886,081)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FE	Fixed Annuity Hedge	N/A	Equity/Int	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	81	239,905	2962	16,200	0	0	19,824		19,824	(9,031)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JG	Fixed Annuity Hedge	N/A	Equity/Int	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/12/2019	07/14/2020	272	819,745	3014	54,400	0	0	31,667		31,667	(47,429)	0	0	0	0		0001
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										.368,065,742	.442,022,651	0	1,140,642,221	XXX#####	142,745,730	0	0	0	0	XXX	XXX	
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										.368,065,742	.442,022,651	0	1,140,642,221	XXX#####	142,745,730	0	0	0	0	XXX	XXX	
Total Purchased Options										.368,065,742	.442,022,651	0	1,140,642,221	XXX#####	142,745,730	0	0	0	0	XXX	XXX	
0439999999. Total-Purchased Options-Call Options and Warrants										.368,065,742	.442,022,651	0	1,140,642,221	XXX#####	142,745,730	0	0	0	0	XXX	XXX	
0499999999. Total-Purchased Options										.368,065,742	.442,022,651	0	1,140,642,221	XXX#####	142,745,730	0	0	0	0	XXX	XXX	
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0AR	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/14/2020	02/11/2021	302	86,635	286.87	0	(58,602)	0	(3)		(3)	58,600	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AV	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/13/2020	03/11/2021	354	94,699	267.51	0	(68,957)	0	(225)		(225)	68,732	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AN	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/17/2020	01/13/2021	289	83,122	287.62	0	(55,893)	0	(1)		(1)	55,892	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AK	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/13/2021	117	33,652	287.62	0	(22,708)	0	0		0	22,708	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BD	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	730	193,428	264.97	0	(142,320)	0	(928)		(928)	141,392	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AG	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/13/2019	12/14/2020	33	9,162	277.65	6,409	0	0	(1)		(1)	34	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AZ	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	690	182,588	264.62	0	(134,542)	0	(802)		(802)	133,740	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BG	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	540	142,943	264.71	0	(105,273)	0	(801)		(801)	104,473	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AD	Fixed Annuity Hedge	N/A	Equity/Int	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/13/2019	11/13/2020	41	11,546	281.61	7,945	0	0	0		0	25	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AB	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley... 4PQUHN3JPFGFNF3BB653	02/14/2020	02/12/2021	4	123,479	30870	0	(3,800)	0	(417)		(417)	3,383	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AD	Fixed Annuity Hedge	N/A	Equity/Int	Morgan Stanley... 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021	7	189,812	27116	0	(6,028)	0	(4,659)		(4,659)	1,369	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
HSI Hang Seng Option 9HCS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	03/13/2020	03/12/2021	6	159,785	26631	0	(4,147)	0	(4,267)		(4,267)	(120)	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/14/2020	01/14/2021	3	96,196	32065	0	(2,474)	0	(157)		(157)	2,317	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	06/12/2020	06/14/2021	9	242,399	26933	0	(7,441)	0	(7,746)		(7,746)	(304)	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/14/2020	05/14/2021	10	264,463	26446	0	(9,122)	0	(9,330)		(9,330)	(208)	0	0	0	0		0001
MSCI Emerging Markets 9MSG0AB	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/21/2019	11/20/2020	2,939	3,320,218	1130	470,211	0	0	(37,114)		(37,114)	152,657	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	05/21/2020	05/21/2021	4,048	4,071,883	1006	0	(656,748)	0	(333,188)		(333,188)	323,560	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	01/21/2020	01/21/2021	2,875	3,502,440	1218	0	(440,565)	0	(22,431)		(22,431)	418,134	0	0	0	0		0001
MSCI Emerging Markets 9MMS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	02/21/2020	02/19/2021	3,007	3,561,401	1184	0	(476,207)	0	(49,450)		(49,450)	426,756	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/19/2019	07/21/2020	3,092	3,560,778	1152	171,884	0	0	(49)		(49)	116,458	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/20/2019	12/21/2020	3,687	4,410,647	1196	574,177	0	0	(26,700)		(26,700)	119,410	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	08/21/2019	08/21/2020	3,163	3,385,201	1070	350,049	0	0	(20,521)		(20,521)	255,279	0	0	0	0		0001
MSCI Emerging Markets 9MMLS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	09/20/2019	09/21/2020	2,734	3,034,412	1110	429,293	0	0	(18,023)		(18,023)	165,149	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	10/21/2019	10/21/2020	3,092	3,439,324	1112	500,409	0	0	(34,042)		(34,042)	181,531	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	06/19/2020	06/21/2021	3,340	3,614,782	1082	0	(538,909)	0	(169,670)		(169,670)	369,239	0	0	0	0		0001
MSCI Emerging Markets 9MBCS0AH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	03/20/2020	03/19/2021	3,832	3,327,287	868.29	0	(617,718)	0	(629,300)		(629,300)	(11,581)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868...	04/21/2020	04/21/2021	3,561	3,381,348	949.55	0	(581,476)	0	(398,008)		(398,008)	183,468	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGS0AT	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/28/2020	04/28/2021	4,300	5,727,987	1332	0	(774,043)	0	(939,424)		(939,424)	(165,381)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653...	03/13/2020	03/12/2021	5,288	6,603,337	1249	0	(934,735)	0	(1,431,452)		(1,431,452)	(496,716)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/05/2020	06/07/2021	4,347	6,703,596	1542	0	(776,374)	0	(449,760)		(449,760)	326,615	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBS0DH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	01/14/2020	01/14/2021	4,028	6,942,258	1724	0	(694,911)	0	(89,364)		(89,364)	605,547	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0DJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/26/2019	07/28/2020	4,091	6,641,084	1623	388,850	0	0	(10,440)		(10,440)	455,477	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/07/2019	10/07/2020	694	1,082,078	1559	114,996	0	0	(28,702)		(28,702)	92,005	0	0	0	0		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCSOCD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57I0UK5573	10/07/2019	10/07/2020	1,309	2,019,420	1543	227,491	0	0	(62,520)		(62,520)	181,202	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCSODV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57I0UK5573	06/26/2020	06/28/2021	5,889	8,263,327	1403	0	(1,087,698)	0	(1,065,987)		(1,065,987)	21,711	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/06/2020	03/05/2021	2,384	3,520,238	1477	0	(436,725)	0	(290,560)		(290,560)	146,165	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	1,306	2,285,970	1750	0	(216,678)	0	(27,163)		(27,163)	189,516	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/28/2019	08/28/2020	3,456	5,245,413	1518	430,860	0	0	(136,539)		(136,539)	548,331	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	3,567	6,045,316	1695	0	(638,279)	0	(107,379)		(107,379)	530,900	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0CN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	5,406	8,366,001	1548	989,136	0	0	(228,401)		(228,401)	748,878	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57I0UK5573	03/27/2020	03/26/2021	5,926	6,890,634	1163	0	(1,076,576)	0	(1,999,317)		(1,999,317)	(922,741)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57I0UK5573	06/19/2020	06/21/2021	5,101	7,411,549	1453	0	(915,068)	0	(770,040)		(770,040)	145,028	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57I0UK5573	02/07/2020	02/05/2021	631	1,080,032	1712	0	(106,652)	0	(17,295)		(17,295)	89,356	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	1,369	2,337,773	1708	0	(250,360)	0	(41,135)		(41,135)	209,225	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57I0UK5573	10/07/2019	10/07/2020	768	1,179,863	1536	135,997	0	0	(38,733)		(38,733)	107,996	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DR	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	6,317	9,781,811	1548	1,111,223	0	0	(304,145)		(304,145)	853,741	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	3,143	5,075,442	1615	554,488	0	0	(95,381)		(95,381)	342,712	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/28/2020	05/28/2021	3,606	5,198,301	1442	0	(633,322)	0	(556,916)		(556,916)	76,406	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/07/2020	02/05/2021	2,369	4,000,672	1689	0	(428,268)	0	(77,380)		(77,380)	350,888	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AN	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	2,671	4,517,943	1691	0	(481,047)	0	(74,312)		(74,312)	406,735	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	2,226	3,554,477	1597	388,615	0	0	(74,547)		(74,547)	259,502	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/14/2020	05/14/2021	7,184	9,163,479	1276	0	(1,276,859)	0	(1,863,640)		(1,863,640)	(586,781)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSS0AD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	5,539	9,604,571	1734	0	(964,783)	0	(131,541)		(131,541)	833,242	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/07/2020	01/07/2021	772	1,323,741	1715	0	(129,820)	0	(17,708)		(17,708)	112,111	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0CN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57I0UK5573	11/14/2019	11/13/2020	3,229	5,214,351	1615	593,458	0	0	(112,998)		(112,998)	348,487	0	0	0	0	0	0001

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Russell 2000 OTC Call Option 9RMS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020	02/26/2021	4,032	6,105,940	1514	0	(715,915)	0	(407,375)		(407,375)	308,539	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBSOCR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	3,213	5,396,844	1680	559,126	0	0	(71,857)		(71,857)	268,677	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	2,791	4,652,625	1667	502,575	0	0	(76,376)		(76,376)	246,337	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	727	1,243,810	1711	0	(124,063)	0	(19,287)		(19,287)	104,776	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0DD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	2,608	4,446,640	1705	469,701	0	0	(57,648)		(57,648)	196,624	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSOAX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/14/2020	05/14/2021	5,399	6,816,507	1263	0	(999,689)	0	(1,450,316)		(1,450,316)	(450,627)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/07/2020	05/07/2021	5,790	7,603,486	1313	0	(1,051,059)	0	(1,345,884)		(1,345,884)	(294,825)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0BX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	2,998	4,787,236	1597	290,746	0	0	(7,385)		(7,385)	384,754	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0DJ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	2,650	4,519,310	1705	0	(482,035)	0	(68,324)		(68,324)	413,711	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMS0BB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/28/2020	05/28/2021	6,921	9,870,453	1426	0	(1,273,672)	0	(1,131,339)		(1,131,339)	142,333	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	4,496	5,451,760	1213	0	(822,858)	0	(1,359,732)		(1,359,732)	(536,875)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSOAF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020	02/12/2021	1,875	3,215,794	1715	0	(345,256)	0	(51,646)		(51,646)	293,610	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0CP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	1,862	3,031,913	1628	323,448	0	0	(61,565)		(61,565)	191,088	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RCSS0BN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	3,285	5,521,100	1681	0	(611,798)	0	(110,180)		(110,180)	501,618	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DX	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America. EYKN6V0ZC88VD9IULB80	10/21/2019	10/21/2020	1,703	2,685,290	1577	314,987	0	0	(68,218)		(68,218)	211,273	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0CV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	983	1,669,390	1698	163,591	0	0	(21,718)		(21,718)	76,105	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	7,691	9,812,255	1276	0	(1,368,229)	0	(1,963,315)		(1,963,315)	(595,086)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0DT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/26/2020	06/28/2021	4,196	5,942,123	1416	0	(745,461)	0	(726,923)		(726,923)	18,538	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0CL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	3,900	6,112,509	1567	672,672	0	0	(136,722)		(136,722)	511,172	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	1,279	2,156,343	1686	217,763	0	0	(29,646)		(29,646)	104,294	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0CT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/27/2019	11/27/2020	5,379	8,933,120	1661	989,682	0	0	(142,652)		(142,652)	487,182	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RRBS0DB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/20/2019	12/21/2020	813	1,403,295	1726	137,592	0	0	(14,886)		(14,886)	55,555	0	0	0	0	0	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Russell 2000 OTC Call Option 9RBCSOCZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/27/2020	03/26/2021	8,698	10,017,400	1152	0	(1,631,658)	0	(3,010,142)		(3,010,142)	(1,378,484)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCJ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	2,782	4,482,052	1611	472,801	0	0	(56,025)		(56,025)	316,297	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSODF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/14/2020	01/14/2021	865	1,502,133	1737	0	(143,573)	0	(17,164)		(17,164)	126,409	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	683	1,178,134	1725	114,484	0	0	(13,432)		(13,432)	47,226	0	0	0	0		0001
Russell 2000 OTC Call Option 9RCSSOBH	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/13/2019	09/14/2020	1,457	2,338,441	1605	257,248	0	0	(28,172)		(28,172)	170,866	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	6,508	10,629,386	1633	1,134,084	0	0	(194,148)		(194,148)	658,001	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	701	1,067,483	1523	129,068	0	0	(39,512)		(39,512)	101,642	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSOAH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/21/2020	02/19/2021	1,211	2,092,160	1728	0	(208,862)	0	(31,247)		(31,247)	177,615	0	0	0	0		0001
Russell 2000 OTC Call Option 9RSGSOAR	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/07/2020	04/07/2021	6,521	7,612,746	1167	0	(1,192,756)	0	(2,185,174)		(2,185,174)	(992,418)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODL	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	08/07/2019	08/07/2020	3,465	5,365,241	1548	427,720	0	0	(60,308)		(60,308)	529,940	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	2,378	3,698,147	1555	250,261	0	0	(53,801)		(53,801)	345,566	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSODN	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	1,524	2,616,068	1717	0	(276,789)	0	(37,249)		(37,249)	239,540	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSODL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	712	1,234,814	1734	0	(122,834)	0	(15,022)		(15,022)	107,812	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	07/12/2019	07/14/2020	7,720	12,487,640	1618	564,718	0	0	(3,033)		(3,033)	882,172	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMSSOAR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/13/2020	03/12/2021	4,810	5,944,150	1236	0	(882,838)	0	(1,348,248)		(1,348,248)	(465,410)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSODD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	5,011	6,324,884	1262	0	(926,985)	0	(1,327,937)		(1,327,937)	(400,952)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSODN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	6,163	8,816,603	1431	0	(1,085,304)	0	(1,004,816)		(1,004,816)	80,488	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSODJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	4,082	5,640,997	1382	0	(731,127)	0	(772,966)		(772,966)	(41,839)	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLSODP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	1,834	2,908,394	1586	335,714	0	0	(48,840)		(48,840)	228,887	0	0	0	0		0001
Russell 2000 OTC Call Option 9RRBSOCX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	5,696	9,593,032	1684	988,028	0	0	(142,435)		(142,435)	468,930	0	0	0	0		0001
Russell 2000 OTC Call Option 9RMLS0EB	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	5,019	8,020,462	1598	929,619	0	0	(177,319)		(177,319)	579,308	0	0	0	0		0001
Russell 2000 OTC Call Option 9RBCSOCV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/05/2021	1,759	2,630,497	1495	0	(304,817)	0	(196,626)		(196,626)	108,191	0	0	0	0		0001

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Russell 2000 OTC Call Option 9RMSOAN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/28/2020	02/26/2021	5,241	7,861,028	1500	0	(970,820)	0	(567,578)		(567,578)	403,242	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCSODP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/12/2020	06/14/2021	4,805	6,808,541	1417	0	(880,708)	0	(822,263)		(822,263)	58,445	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBCS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/13/2019	09/14/2020	6,882	11,194,192	1627	1,139,040	0	0	(102,664)		(102,664)	737,082	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019	11/06/2020	2,139	3,464,431	1620	395,416	0	0	(67,588)		(67,588)	228,038	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBSOCH	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/06/2019	09/04/2020	2,917	4,529,751	1553	358,966	0	0	(87,081)		(87,081)	415,626	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBSOCH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/07/2019	10/07/2020	721	1,100,419	1526	131,352	0	0	(39,516)		(39,516)	103,758	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	07/05/2019	07/07/2020	2,031	3,309,555	1630	110,872	0	0	(13)		(13)	213,113	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBS0CZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/13/2019	12/14/2020	2,473	4,119,598	1666	452,485	0	0	(72,297)		(72,297)	219,301	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMSOAT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/20/2020	03/19/2021	6,171	6,402,906	1038	0	(1,137,205)	0	(2,707,388)		(2,707,388)	(1,570,182)	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/21/2019	11/20/2020	2,121	3,413,325	1609	389,606	0	0	(82,103)		(82,103)	232,086	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DT	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019	10/14/2020	2,418	3,703,844	1532	446,460	0	0	(133,382)		(133,382)	340,224	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RBS0CR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019	12/28/2020	7,346	12,489,963	1700	1,324,557	0	0	(179,106)		(179,106)	567,584	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019	11/06/2020	2,999	4,924,268	1642	519,007	0	0	(77,359)		(77,359)	294,084	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RMLS0DN	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	08/14/2019	08/14/2020	7,564	11,422,245	1510	727,884	0	0	(261,218)		(261,218)	1,265,108	0	0	0	0	0	0001
Russell 2000 OTC Call Option 9RSGS0AV	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	04/28/2020	04/28/2021	7,176	9,477,128	1321	0	(1,335,525)	0	(1,622,948)		(1,622,948)	(287,423)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/13/2020	03/12/2021	3,394	10,103,836	2977	0	(204,938)	0	(1,099,711)		(1,099,711)	(894,773)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/20/2019	09/21/2020	22,369	68,950,877	3082	3,249,321	0	0	(3,466,436)		(3,466,436)	2,382,260	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	10/21/2019	10/21/2020	18,422	57,610,936	3127	2,393,755	0	0	(2,801,596)		(2,801,596)	1,615,216	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	11/21/2019	11/20/2020	68	226,067	3325	5,538	0	0	(5,008)		(5,008)	3,751	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0SF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/14/2020	04/14/2021	2,889	8,986,119	3110	0	(191,916)	0	(720,727)		(720,727)	(528,810)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	03/13/2020	03/12/2021	9,439	26,333,960	2790	0	(1,457,900)	0	(4,300,459)		(4,300,459)	(2,842,559)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0NZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019	10/21/2020	1,098	3,474,368	3164	122,207	0	0	(143,223)		(143,223)	92,241	0	0	0	0	0	0001

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S&P 500 OTC Call Option 9SMSS0GJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020...	06/21/2021...	10,382	33,540,401	3231	0	(1,285,603)	0	(2,099,895)		(2,099,895)	(814,292)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	01/21/2020...	01/21/2021...	20,480	70,063,718	3421	0	(2,888,909)	0	(1,391,481)		(1,391,481)	1,497,428	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	06/12/2020...	06/14/2021...	6,997	21,888,645	3128	0	(1,044,232)	0	(1,813,307)		(1,813,307)	(769,075)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	09/13/2019...	09/14/2020...	5,852	18,282,116	3124	735,128	0	0	(717,447)		(717,447)	622,613	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	12/27/2019...	12/28/2020...	429	1,457,103	3397	47,495	0	0	(29,111)		(29,111)	16,853	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868....	11/21/2019...	11/20/2020...	139	452,962	3259	15,549	0	0	(14,196)		(14,196)	8,837	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/21/2020...	05/21/2021...	9,855	30,147,233	3059	0	(1,340,477)	0	(2,883,646)		(2,883,646)	(1,543,169)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	06/12/2020...	06/14/2021...	6,636	20,519,176	3092	0	(1,125,598)	0	(1,857,013)		(1,857,013)	(731,415)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QJ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80....	01/21/2020...	01/21/2021...	6,119	20,766,968	3394	0	(953,568)	0	(473,094)		(473,094)	480,473	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AV	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41....	11/27/2019...	11/27/2020...	672	2,207,191	3285	83,328	0	0	(63,580)		(63,580)	39,456	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/13/2020...	03/12/2021...	1,005	2,904,671	2890	0	(104,550)	0	(385,278)		(385,278)	(280,728)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	05/21/2020...	05/21/2021...	9,594	29,193,199	3043	0	(1,389,787)	0	(2,904,990)		(2,904,990)	(1,515,203)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/21/2020...	02/19/2021...	6,999	23,989,352	3428	0	(1,028,595)	0	(524,252)		(524,252)	504,344	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ST	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP57OUK5573....	04/21/2020...	04/21/2021...	22,036	63,426,439	2878	0	(2,684,866)	0	(8,897,999)		(8,897,999)	(6,213,133)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	05/28/2020...	05/28/2021...	17,023	52,652,990	3093	0	(2,760,450)	0	(4,666,442)		(4,666,442)	(1,905,993)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	02/14/2020...	02/12/2021...	3,568	12,486,145	3499	0	(473,115)	0	(184,373)		(184,373)	288,743	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	07/19/2019...	07/21/2020...	19,956	62,792,951	3147	1,776,284	0	0	(925,021)		(925,021)	2,924,790	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/13/2020...	03/12/2021...	8,091	22,623,650	2796	0	(1,223,372)	0	(3,648,993)		(3,648,993)	(2,425,621)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	09/27/2019...	09/28/2020...	81	263,272	3250	4,613	0	0	(5,593)		(5,593)	6,633	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11....	10/07/2019...	10/07/2020...	2,076	6,301,034	3035	296,847	0	0	(415,082)		(415,082)	211,852	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/06/2020...	03/05/2021...	6,901	20,955,370	3037	0	(1,117,847)	0	(1,949,361)		(1,949,361)	(831,513)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653....	03/27/2020...	03/26/2021...	21,524	55,834,978	2594	0	(3,626,488)	0	(13,105,776)		(13,105,776)	(9,479,287)	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0FD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/28/2020	05/28/2021	2,095	6,585,947	3144	0	(281,002)	0	(512,945)		(512,945)	(231,943)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/07/2019	08/07/2020	18,315	54,425,770	2972	2,733,331	0	0	(3,390,937)		(3,390,937)	2,702,217	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/19/2020	06/21/2021	6,722	22,124,455	3291	0	(620,978)	0	(1,142,391)		(1,142,391)	(521,413)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/21/2020	01/21/2021	60,474	220,401,726	3645	0	(3,087,802)	0	(1,297,761)		(1,297,761)	1,790,042	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/05/2020	06/07/2021	7,289	23,990,577	3291	0	(1,041,307)	0	(1,210,359)		(1,210,359)	(169,052)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/20/2020	03/19/2021	20,977	50,463,320	2406	0	(2,938,248)	0	(15,911,998)		(15,911,998)	(12,973,749)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	08/21/2019	08/21/2020	26,190	79,914,856	3051	3,063,706	0	0	(3,776,827)		(3,776,827)	3,409,041	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/28/2020	05/28/2021	7,775	23,947,156	3080	0	(1,319,651)	0	(2,191,410)		(2,191,410)	(871,759)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	05/21/2020	05/21/2021	5,252	15,745,706	2998	0	(892,602)	0	(1,745,012)		(1,745,012)	(852,410)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	12/13/2019	12/14/2020	3,828	12,344,879	3225	633,381	0	0	(519,117)		(519,117)	227,185	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	02/07/2020	02/05/2021	2,341	8,068,280	3447	0	(309,270)	0	(151,130)		(151,130)	158,140	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CX	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/20/2020	03/19/2021	17,984	42,508,781	2364	0	(2,937,719)	0	(14,269,283)		(14,269,283)	(11,331,565)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0PZ	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	12/20/2019	12/21/2020	57,398	202,918,575	3535	2,919,262	0	0	(1,762,735)		(1,762,735)	1,227,187	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	04/21/2020	04/21/2021	10,013	28,500,002	2846	0	(1,385,499)	0	(4,269,191)		(4,269,191)	(2,883,693)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/27/2020	03/26/2021	10,652	27,786,381	2609	0	(1,711,563)	0	(6,365,523)		(6,365,523)	(4,653,960)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/21/2020	02/19/2021	6,383	21,784,222	3413	0	(989,410)	0	(510,707)		(510,707)	478,704	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0LV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	09/20/2019	09/21/2020	12,089	37,093,525	3068	1,850,101	0	0	(1,983,567)		(1,983,567)	1,302,886	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	01/14/2020	01/14/2021	8,044	27,223,068	3384	0	(1,128,171)	0	(630,043)		(630,043)	498,128	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	02/28/2020	02/26/2021	1,019	3,134,373	3076	0	(133,659)	0	(259,861)		(259,861)	(126,202)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SD	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	03/27/2020	03/26/2021	13,878	35,778,455	2578	0	(2,461,680)	0	(8,624,272)		(8,624,272)	(6,162,592)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FT	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	06/12/2020	06/14/2021	3,332	11,116,618	3336	0	(149,673)	0	(486,444)		(486,444)	(336,771)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CD	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	03/06/2020	03/05/2021	4,121	12,426,752	3015	0	(714,080)	0	(1,220,779)		(1,220,779)	(506,699)	0	0	0	0		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0SH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	04/14/2020	04/14/2021	1,962	5,800,633	2956	0	(272,620)	0		(683,074)	(683,074)	(410,455)	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	3,681	11,199,627	3043	0	(545,896)	0		(1,016,746)	(1,016,746)	(470,849)	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/27/2019	09/28/2020	10,760	32,506,283	3021	1,758,399	0	0		(2,178,685)	(2,178,685)	1,155,560	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HH	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	3,379	11,236,459	3325	0	(573,957)	0		(363,202)	(363,202)	210,755	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	11/27/2019	11/27/2020	3,612	11,752,003	3254	505,969	0	0		(394,774)	(394,774)	224,079	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	12/13/2019	12/14/2020	5,052	16,408,997	3248	770,278	0	0		(623,865)	(623,865)	290,091	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	71	226,286	3187	5,207	0	0		(7,584)	(7,584)	6,199	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	14,798	51,293,420	3466	0	(1,745,868)	0		(805,201)	(805,201)	940,667	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	05/07/2020	05/07/2021	6,983	20,730,991	2969	0	(1,042,492)	0		(2,426,272)	(2,426,272)	(1,383,780)	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/20/2019	09/21/2020	10,047	31,350,960	3120	1,258,085	0	0		(1,319,785)	(1,319,785)	1,031,341	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	3,251	11,264,715	3465	0	(489,762)	0		(198,424)	(198,424)	291,338	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	08/14/2019	08/14/2020	27,635	80,839,284	2925	4,172,885	0	0		(6,339,236)	(6,339,236)	3,963,627	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	06/12/2020	06/14/2021	1,716	5,423,984	3161	0	(225,517)	0		(412,861)	(412,861)	(187,344)	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	12/20/2019	12/21/2020	8,596	28,415,110	3306	1,284,500	0	0		(858,435)	(858,435)	434,390	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	12/27/2019	12/28/2020	4,324	14,346,081	3318	659,842	0	0		(426,211)	(426,211)	206,766	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	07/19/2019	07/21/2020	15,360	47,586,202	3098	1,716,941	0	0		(1,113,593)	(1,113,593)	2,390,400	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BP	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	866	2,919,572	3371	99,001	0	0		(63,428)	(63,428)	37,420	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0CF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	6,138	21,206,238	3455	0	(813,776)	0		(405,497)	(405,497)	408,279	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	03/16/2020	07/28/2020	27,081	83,433,311	3081	0	(4,808,773)	0		(2,545,642)	(2,545,642)	2,263,131	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	14,802	41,519,166	2805	0	(2,383,587)	0		(6,750,946)	(6,750,946)	(4,367,360)	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0SX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	04/21/2020	04/21/2021	2,098	6,002,525	2861	0	(273,663)	0		(872,563)	(872,563)	(598,900)	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0ND	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP57OUK5573	10/21/2019	10/21/2020	9,183	28,549,488	3109	1,281,579	0	0		(1,498,708)	(1,498,708)	821,412	0	0	0	0	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0CP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	7,425	20,602,370	2775	0	(1,207,215)	0	(3,466,671)		(3,466,671)	(2,259,456)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/20/2020	03/19/2021	77,863	196,966,138	2530	0	(6,096,673)	0	(51,246,063)		(51,246,063)	(45,149,390)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/20/2020	03/19/2021	7,736	18,952,426	2450	0	(907,046)	0	(5,587,462)		(5,587,462)	(4,680,416)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	02/07/2020	02/05/2021	4,804	16,226,135	3378	0	(815,335)	0	(425,465)		(425,465)	389,869	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/20/2019	09/21/2020	1,394	4,401,179	3157	148,907	0	0	(153,147)		(153,147)	137,334	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/20/2019	09/21/2020	39,909	131,948,732	3306	1,958,335	0	0	(1,752,242)		(1,752,242)	2,891,067	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS00B	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	10,543	32,470,121	3080	1,642,599	0	0	(1,913,398)		(1,913,398)	971,124	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	2,055	6,175,090	3005	327,649	0	0	(454,434)		(454,434)	213,808	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	05/21/2020	05/21/2021	15,209	46,637,638	3066	0	(2,005,915)	0	(4,381,232)		(4,381,232)	(2,375,317)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	06/19/2020	06/21/2021	6,814	21,580,824	3167	0	(1,078,247)	0	(1,629,432)		(1,629,432)	(551,184)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCS0HJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/28/2020	01/28/2021	5,989	19,856,829	3316	0	(1,052,627)	0	(670,312)		(670,312)	382,315	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	731	2,560,181	3502	0	(79,640)	0	(38,563)		(38,563)	41,076	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	05/21/2020	05/21/2021	11,289	34,713,675	3075	0	(1,439,009)	0	(3,193,245)		(3,193,245)	(1,754,236)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/13/2019	09/14/2020	6,946	21,394,861	3080	1,041,761	0	0	(1,041,196)		(1,041,196)	770,246	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0CN	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	06/05/2020	06/07/2021	2,561	8,505,209	3321	0	(324,888)	0	(387,618)		(387,618)	(62,729)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	09/20/2019	09/21/2020	22,085	69,853,088	3163	2,292,865	0	0	(2,355,386)		(2,355,386)	2,161,123	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	28,661	81,342,497	2838	0	(4,105,508)	0	(12,387,702)		(12,387,702)	(8,282,195)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	24,899	80,069,208	3216	0	(3,275,961)	0	(5,246,525)		(5,246,525)	(1,970,563)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	1,911	7,091,874	3711	0	(97,046)	0	(34,118)		(34,118)	62,928	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/20/2020	03/19/2021	20,355	48,413,350	2378	0	(3,151,361)	0	(15,899,606)		(15,899,606)	(12,748,245)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	02/07/2020	02/05/2021	3,124	10,588,079	3389	0	(509,399)	0	(262,752)		(262,752)	246,647	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0PT	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/27/2019	11/27/2020	6,177	19,776,098	3202	1,048,422	0	0	(842,176)		(842,176)	414,246	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLS00D	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/21/2019...	10/21/2020...	8,102	24,784,342	3059	1,359,759	0	0	(1,579,559)		(1,579,559)	760,246	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	05/21/2020...	05/21/2021...	23,498	71,362,721	3037	0	(3,480,893)	0	(7,203,654)		(7,203,654)	(3,722,762)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	05/21/2020...	05/21/2021...	2,415	7,461,722	3090	0	(288,617)	0	(661,766)		(661,766)	(373,149)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets... ES7IP3U3RHIGC71XBU11...	01/14/2020...	01/14/2021...	582	1,933,724	3323	0	(101,687)	0	(60,151)		(60,151)	41,536	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int... E58DKGMJYYYJLN8C3868...	01/07/2020...	01/07/2021...	748	2,537,882	3393	0	(84,464)	0	(54,421)		(54,421)	30,043	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AZ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale... O2RNE8IBXP4R0TD8PU41...	11/27/2019...	11/27/2020...	3,444	11,056,618	3210	567,158	0	0	(453,204)		(453,204)	228,061	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int... E58DKGMJYYYJLN8C3868...	01/14/2020...	01/14/2021...	3,366	11,272,094	3349	0	(538,392)	0	(310,163)		(310,163)	228,229	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale... O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	836	2,708,690	3240	94,727	0	0	(84,950)		(84,950)	58,605	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GR	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int... E58DKGMJYYYJLN8C3868...	01/07/2020...	01/07/2021...	3,389	11,125,477	3283	0	(582,366)	0	(403,954)		(403,954)	178,412	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020...	02/12/2021...	578	2,073,494	3587	0	(54,323)	0	(19,257)		(19,257)	35,065	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/12/2020...	06/14/2021...	6,804	21,166,972	3111	0	(1,081,632)	0	(1,830,315)		(1,830,315)	(748,683)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int... E58DKGMJYYYJLN8C3868...	01/07/2020...	01/07/2021...	3,139	10,521,237	3352	0	(419,496)	0	(277,194)		(277,194)	142,302	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	06/19/2020...	06/21/2021...	9,012	29,022,335	3220	0	(1,166,153)	0	(1,874,909)		(1,874,909)	(708,756)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFN3BB653...	02/14/2020...	02/12/2021...	3,673	12,779,102	3479	0	(525,526)	0	(209,436)		(209,436)	316,090	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HJ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets... ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	2,692	8,648,992	3213	464,182	0	0	(382,312)		(382,312)	162,614	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	07/12/2019...	07/14/2020...	272	868,191	3192	28,332	0	0	(4,931)		(4,931)	38,332	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets... ES7IP3U3RHIGC71XBU11...	12/13/2019...	12/14/2020...	4,330	14,010,408	3236	690,375	0	0	(562,586)		(562,586)	253,051	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	10/21/2019...	10/21/2020...	7,467	23,174,133	3104	1,064,570	0	0	(1,243,549)		(1,243,549)	671,733	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	10/14/2019...	10/14/2020...	4,319	13,065,752	3025	706,848	0	0	(917,809)		(917,809)	429,193	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC... G5GSEF7VJP5I7OUK5573...	12/27/2019...	12/28/2020...	3,707	12,212,526	3294	614,695	0	0	(404,974)		(404,974)	184,961	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0ER	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets... ES7IP3U3RHIGC71XBU11...	08/21/2019...	08/21/2020...	17,538	53,488,971	3050	2,061,767	0	0	(2,546,560)		(2,546,560)	2,285,005	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS00H	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	6,577	20,488,013	3115	1,017,528	0	0	(1,083,528)		(1,083,528)	565,646	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0LF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	745	2,340,544	3142	85,370	0	0	(88,502)		(88,502)	74,726	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	08/28/2019	08/28/2020	14,446	42,962,404	2974	2,600,858	0	0	(2,993,102)		(2,993,102)	1,879,825	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSSOGD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	1,173	3,626,916	3092	113,546	0	0	(137,895)		(137,895)	148,096	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	3,769	12,552,315	3330	0	(546,392)	0	(366,375)		(366,375)	180,017	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2019	09/28/2020	5,753	17,335,687	3013	965,699	0	0	(1,196,116)		(1,196,116)	620,729	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	3,652	11,518,116	3154	601,484	0	0	(559,760)		(559,760)	278,842	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/21/2020	05/21/2021	6,779	21,239,217	3133	0	(658,421)	0	(1,685,841)		(1,685,841)	(1,027,421)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	12,415	43,232,382	3482	0	(1,474,395)	0	(721,042)		(721,042)	753,354	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	3,397	10,863,946	3198	456,183	0	0	(418,969)		(418,969)	253,651	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	6,173	21,218,762	3437	0	(818,478)	0	(387,562)		(387,562)	430,916	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	2,734	9,227,031	3375	0	(456,004)	0	(230,670)		(230,670)	225,334	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BB	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	3,720	11,936,810	3209	616,144	0	0	(492,667)		(492,667)	246,900	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ON	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	26,403	87,601,458	3318	3,766,652	0	0	(2,494,055)		(2,494,055)	1,301,848	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	786	2,417,995	3076	95,758	0	0	(135,638)		(135,638)	77,631	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0ED	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	1,465	4,624,990	3157	123,851	0	0	(60,779)		(60,779)	211,127	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	4,023	13,774,269	3424	0	(579,674)	0	(288,905)		(288,905)	290,769	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	22,134	67,104,976	3032	2,812,567	0	0	(3,491,560)		(3,491,560)	2,915,412	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/07/2020	05/07/2021	2,658	7,972,193	2999	0	(358,525)	0	(869,531)		(869,531)	(511,007)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	22,594	78,916,549	3493	0	(2,395,416)	0	(1,074,911)		(1,074,911)	1,320,504	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/07/2020	04/07/2021	14,959	40,522,136	2709	0	(2,560,164)	0	(7,833,715)		(7,833,715)	(5,273,551)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	36,014	101,520,945	2819	0	(5,533,288)	0	(16,061,079)		(16,061,079)	(10,527,790)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	20,042	66,980,765	3342	2,601,051	0	0	(1,691,694)		(1,691,694)	935,183	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0LP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	09/20/2019	09/21/2020	7,189	22,316,597	3104	960,379	0	0	(1,015,227)		(1,015,227)	750,181	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ER	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	05/14/2020	05/14/2021	8,417	24,657,770	2930	0	(1,305,490)	0	(3,161,665)		(3,161,665)	(1,856,175)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OT	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	11/21/2019	11/20/2020	5,371	17,710,926	3298	505,787	0	0	(454,081)		(454,081)	316,235	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0ID	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	01/28/2020	01/28/2021	3,353	11,331,262	3379	0	(468,481)	0	(285,349)		(285,349)	183,132	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EJ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	08/21/2019	08/21/2020	48,748	157,529,162	3232	2,209,747	0	0	(2,182,709)		(2,182,709)	5,043,047	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	07/19/2019	07/21/2020	964	3,014,071	3127	94,549	0	0	(54,403)		(54,403)	145,303	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/20/2019	12/21/2020	14,138	47,272,241	3344	1,816,592	0	0	(1,184,274)		(1,184,274)	657,074	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	04/07/2020	04/07/2021	4,296	11,880,674	2766	0	(602,712)	0	(2,066,385)		(2,066,385)	(1,463,672)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	01/21/2020	01/21/2021	5,682	20,048,028	3528	0	(511,835)	0	(225,113)		(225,113)	286,722	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	03/20/2020	03/19/2021	31,354	74,436,591	2374	0	(4,926,654)	0	(24,605,669)		(24,605,669)	(19,679,015)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	12/13/2019	12/14/2020	3,269	10,654,031	3259	477,699	0	0	(385,142)		(385,142)	184,708	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0IF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	01/28/2020	01/28/2021	4,682	15,712,090	3356	0	(713,958)	0	(442,272)		(442,272)	271,686	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	09/27/2019	09/28/2020	2,178	6,669,450	3062	305,944	0	0	(379,834)		(379,834)	227,242	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	09/20/2019	09/21/2020	60	201,947	3366	2,011	0	0	(1,741)		(1,741)	3,439	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	06/12/2020	06/14/2021	527	1,704,065	3234	0	(49,317)	0	(104,703)		(104,703)	(55,386)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	02/21/2020	02/19/2021	6,308	21,734,592	3446	0	(866,196)	0	(435,163)		(435,163)	431,033	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0QJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	02/07/2020	02/05/2021	832	2,899,612	3485	0	(94,415)	0	(44,566)		(44,566)	49,850	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0EX	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	09/13/2019	09/14/2020	326	1,045,801	3208	28,111	0	0	(24,933)		(24,933)	31,177	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	05/21/2020	05/21/2021	7,709	23,616,522	3064	0	(1,030,385)	0	(2,234,678)		(2,234,678)	(1,204,293)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	07/05/2019	07/07/2020	12,323	37,993,165	3083	1,797,556	0	0	(632,934)		(632,934)	2,252,311	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0OV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	11/21/2019	11/20/2020	22,893	74,729,620	3264	2,511,133	0	0	(2,277,147)		(2,277,147)	1,441,137	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ED	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	04/28/2020	04/28/2021	19,946	58,295,376	2923	0	(3,292,991)	0	(7,488,096)		(7,488,096)	(4,195,105)	0	0	0	0		0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0KX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	2,464	7,525,056	3054	406,609	0	0	(411,850)		(411,850)	278,869	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10,427	32,479,688	3115	1,423,911	0	0	(1,663,404)		(1,663,404)	926,700	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AZ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	22,077	77,504,620	3511	0	(2,323,412)	0	(1,118,456)		(1,118,456)	1,204,956	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GN	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	100	315,706	3157	11,521	0	0	(13,458)		(13,458)	8,473	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/28/2020	05/28/2021	3,130	9,602,527	3068	0	(553,071)	0	(905,072)		(905,072)	(352,001)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0HB	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/26/2020	06/28/2021	13,908	42,699,368	3070	0	(2,275,627)	0	(4,123,949)		(4,123,949)	(1,848,322)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	11/21/2019	11/20/2020	9,067	29,195,015	3220	1,197,116	0	0	(1,103,308)		(1,103,308)	613,009	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	2,298	7,046,426	3066	362,624	0	0	(365,217)		(365,217)	257,699	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EN	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/14/2020	05/14/2021	1,796	5,320,848	2963	0	(246,543)	0	(635,269)		(635,269)	(388,726)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EJ	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/07/2020	05/07/2021	6,956	20,550,598	2954	0	(1,094,585)	0	(2,483,349)		(2,483,349)	(1,388,764)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	8,049	25,806,382	3206	0	(1,098,930)	0	(1,740,774)		(1,740,774)	(641,844)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GJ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	5,747	18,359,596	3195	561,884	0	0	(652,285)		(652,285)	464,816	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BJ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	3,417	10,899,000	3190	590,970	0	0	(511,939)		(511,939)	221,427	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/28/2019	10/28/2020	392	1,249,594	3188	45,872	0	0	(48,013)		(48,013)	30,950	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	16,938	52,615,695	3106	2,242,591	0	0	(2,370,024)		(2,370,024)	1,763,844	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/05/2020	06/07/2021	6,333	20,732,849	3274	0	(965,403)	0	(1,108,697)		(1,108,697)	(143,295)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/14/2020	05/14/2021	915	2,782,826	3041	0	(87,760)	0	(276,071)		(276,071)	(188,311)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BZ	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	5,498	19,501,571	3547	0	(490,367)	0	(233,012)		(233,012)	257,355	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	5,377	17,641,077	3281	933,609	0	0	(622,895)		(622,895)	274,214	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QB	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	666	2,320,677	3485	0	(72,601)	0	(33,052)		(33,052)	39,548	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/07/2020	04/07/2021	9,254	25,350,963	2739	0	(1,426,275)	0	(4,632,011)		(4,632,011)	(3,205,736)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0SR	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	7,545	21,944,029	2908	0	(803,090)	0	(2,889,325)		(2,889,325)	(2,086,235)	0	0	0	0	0	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCSONH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	33,731	104,462,209	3097	4,930,798	0	(5,756,318)		(5,756,318)	3,055,184	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	5,018	15,183,013	3026	0	(788,648)	(1,440,920)		(1,440,920)	(652,272)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	5,263	17,709,469	3365	0	(793,766)	(450,969)		(450,969)	342,797	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0HD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	6,463	21,599,928	3342	0	(1,036,407)	(647,680)		(647,680)	388,727	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	7,508	23,867,932	3179	1,131,906	0	(1,043,205)		(1,043,205)	555,623	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	10,272	32,788,327	3192	1,475,470	0	(1,353,046)		(1,353,046)	747,326	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0EB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	04/28/2020	04/28/2021	2,125	6,304,365	2967	0	(298,803)	(735,090)		(735,090)	(436,287)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	319	1,078,979	3382	27,712	0	(21,011)		(21,011)	13,658	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	1,253	4,206,296	3357	164,782	0	(103,112)		(103,112)	54,803	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	03/06/2020	03/05/2021	6,260	19,196,853	3067	0	(912,608)	(1,648,278)		(1,648,278)	(735,670)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	19,042	53,959,506	2834	0	(2,774,545)	(8,289,854)		(8,289,854)	(5,515,309)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	7,896	26,921,096	3409	0	(1,160,949)	(567,166)		(567,166)	593,782	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/07/2020	01/07/2021	3,358	11,113,939	3310	0	(524,855)	(357,274)		(357,274)	167,581	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0PB	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	5,800	18,650,364	3216	778,360	0	(719,011)		(719,011)	394,633	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0BX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	03/06/2020	03/05/2021	686	2,137,329	3116	0	(82,268)	(159,806)		(159,806)	(77,538)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	14,912	42,558,252	2854	0	(2,003,426)	(6,276,895)		(6,276,895)	(4,273,470)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	8,570	26,187,606	3056	1,253,877	0	(1,642,999)		(1,642,999)	832,946	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0PZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	18,770	64,668,656	3445	0	(2,413,822)	(1,133,222)		(1,133,222)	1,280,600	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	1,439	4,731,360	3288	188,394	0	(149,259)		(149,259)	77,597	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	23,655	77,072,721	3258	0	(2,588,330)	(4,428,107)		(4,428,107)	(1,839,777)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/19/2020	06/21/2021	5,319	16,756,978	3150	0	(893,273)	(1,323,157)		(1,323,157)	(429,884)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	16,217	52,277,932	3224	2,110,967	0	(1,941,749)		(1,941,749)	1,090,360	0	0	0	0	0	0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLSONL	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/14/2019...	10/14/2020...	3,570	10,845,410	3038	558,348	0	0	(727,244)		(727,244)	351,681	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	10/28/2019...	10/28/2020...	4,379	13,474,665	3077	773,313	0	0	(825,421)		(825,421)	391,522	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	01/07/2020...	01/07/2021...	3,250	10,704,948	3294	0	(537,420)	0	(369,930)		(369,930)	167,490	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/14/2020...	04/14/2021...	8,700	25,525,800	2934	0	(1,310,133)	0	(3,160,632)		(3,160,632)	(1,850,499)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	06/26/2020...	06/28/2021...	8,741	26,736,097	3059	0	(1,482,561)	0	(2,651,791)		(2,651,791)	(1,169,230)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	05/21/2020...	05/21/2021...	49,549	160,340,069	3236	0	(2,429,883)	0	(9,424,256)		(9,424,256)	(6,994,373)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS00F	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	10/28/2019...	10/28/2020...	5,491	17,238,555	3139	777,745	0	0	(824,449)		(824,449)	459,549	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	02/21/2020...	02/19/2021...	6,942	24,023,346	3461	0	(899,475)	0	(446,645)		(446,645)	452,830	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/19/2020...	06/21/2021...	33,169	105,872,463	3192	0	(4,805,856)	0	(7,450,177)		(7,450,177)	(2,644,321)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	05/07/2020...	05/07/2021...	8,188	23,982,816	2929	0	(1,401,704)	0	(3,061,336)		(3,061,336)	(1,659,632)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	06/05/2020...	06/07/2021...	7,335	23,814,031	3247	0	(1,230,593)	0	(1,389,886)		(1,389,886)	(159,293)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PV	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80...	12/06/2019...	12/07/2020...	5,254	17,044,291	3244	745,017	0	0	(635,072)		(635,072)	314,451	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0HN	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	12/20/2019...	12/21/2020...	22,848	77,410,852	3388	2,435,140	0	0	(1,539,175)		(1,539,175)	940,538	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	02/21/2020...	02/19/2021...	24,398	83,893,743	3439	0	(3,443,097)	0	(1,738,190)		(1,738,190)	1,704,907	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FJ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11...	09/27/2019...	09/28/2020...	2,215	6,835,246	3086	283,586	0	0	(352,309)		(352,309)	226,370	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/19/2019...	07/21/2020...	19,492	60,509,211	3104	2,120,730	0	0	(1,341,701)		(1,341,701)	3,014,502	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41...	11/07/2019...	11/06/2020...	5,607	17,831,381	3180	806,567	0	0	(746,872)		(746,872)	428,592	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0MD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	09/27/2019...	09/28/2020...	7,698	23,135,030	3005	1,328,675	0	0	(1,644,232)		(1,644,232)	834,569	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	07/19/2019...	07/21/2020...	34,163	104,628,629	3063	4,464,421	0	0	(3,236,835)		(3,236,835)	5,472,459	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	12/27/2019...	12/28/2020...	4,787	15,936,497	3329	701,008	0	0	(448,322)		(448,322)	223,571	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0GX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868...	01/14/2020...	01/14/2021...	3,119	10,535,046	3378	0	(448,699)	0	(251,923)		(251,923)	196,777	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPFQFNF3BB653...	03/13/2020...	03/12/2021...	2,049	5,772,074	2817	0	(287,593)	0	(892,731)		(892,731)	(605,138)	0	0	0	0		0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGS0BD	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	318	1,055,922	3321	32,989	0	0	(27,091)		(27,091)	16,537	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0QP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/07/2020	02/05/2021	3,420	11,650,504	3407	0	(524,662)	0	(265,997)		(265,997)	258,665	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	3,389	10,258,334	3027	499,539	0	0	(696,898)		(696,898)	347,754	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NJ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2019	11/06/2020	3,381	10,711,583	3168	508,266	0	0	(473,346)		(473,346)	262,350	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AL	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	4,606	14,477,487	3143	757,779	0	0	(711,565)		(711,565)	368,272	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0HX	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	8,116	27,954,101	3444	0	(1,043,718)	0	(492,416)		(492,416)	551,302	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	3,159	10,335,585	3272	440,617	0	0	(352,191)		(352,191)	175,063	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0NB	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	09/20/2019	09/21/2020	1,277	4,088,328	3202	110,805	0	0	(109,690)		(109,690)	118,717	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FV	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	3,495	10,648,007	3047	478,186	0	0	(671,507)		(671,507)	353,763	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0SP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	9,320	27,005,352	2898	0	(1,584,400)	0	(3,618,243)		(3,618,243)	(2,033,843)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MV	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	13,333	41,808,421	3136	1,674,358	0	0	(1,960,762)		(1,960,762)	1,157,978	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2019	10/14/2020	3,591	10,841,049	3019	600,487	0	0	(778,719)		(778,719)	358,296	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0NP	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/14/2019	11/13/2020	3,565	11,274,633	3163	570,578	0	0	(528,565)		(528,565)	269,328	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0UF	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/12/2020	06/14/2021	12,209	38,256,413	3133	0	(1,787,153)	0	(3,128,203)		(3,128,203)	(1,341,049)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0DZ	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/19/2019	07/21/2020	7,146	22,759,796	3185	521,158	0	0	(213,658)		(213,658)	975,694	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0PH	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	31,152	99,582,041	3197	4,509,564	0	0	(4,178,394)		(4,178,394)	2,177,192	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	10,353	32,295,873	3119	1,387,302	0	0	(1,623,241)		(1,623,241)	915,620	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0PF	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	2,104	6,739,449	3203	296,075	0	0	(274,778)		(274,778)	145,722	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0TH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	22,449	69,619,737	3101	0	(2,550,431)	0	(5,998,873)		(5,998,873)	(3,448,442)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GV	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	317	1,116,005	3521	0	(25,100)	0	(12,523)		(12,523)	12,577	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RT	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	30,909	73,950,092	2393	0	(4,550,423)	0	(23,782,075)		(23,782,075)	(19,231,652)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0IB	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	01/21/2020	01/21/2021	10,769	36,916,670	3428	0	(1,481,491)	0	(707,447)		(707,447)	774,044	0	0	0	0	0	0001

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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0TX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	14,170	43,221,759	3050	0	(1,994,144)	0		(4,224,492)	(4,224,492)	(2,230,347)	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2020	01/14/2021	2,945	10,602,884	3600	0	(154,878)	0		(75,916)	(75,916)	78,961	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KN	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/06/2019	09/04/2020	17,330	53,185,077	3069	2,547,163	0	0		(2,551,883)	(2,551,883)	2,053,847	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LX	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	6,998	21,302,822	3044	1,168,386	0	0		(1,261,696)	(1,261,696)	768,036	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EF	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	07/26/2019	07/28/2020	235	750,614	3194	21,040	0	0		(8,169)	(8,169)	30,153	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0ET	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	05/14/2020	05/14/2021	12,034	34,968,879	2906	0	0	0		(2,026,114)	(2,026,114)	(2,685,928)	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	2,026	6,326,833	3123	357,690	0	0		(337,598)	(337,598)	165,817	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0LH	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	14,993	46,883,261	3127	1,823,599	0	0		(1,910,427)	(1,910,427)	1,528,337	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0EP	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	6,319	19,773,036	3129	515,567	0	0		(600,293)	(600,293)	770,017	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0SL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	8,526	24,969,244	2929	0	0	0		(1,308,229)	(1,308,229)	(1,820,403)	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JL	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	3	9,376	3125	296	0	0		(171)	(171)	453	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GH	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	939	2,792,915	2974	166,278	0	0		(228,077)	(228,077)	99,682	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0GR	Fixed Annuity Hedge	N/A	Equity/Index	RBC Capital Markets	ES7IP3U3RHIGC71XBU11	11/14/2019	11/13/2020	607	1,969,691	3245	69,896	0	0		(63,184)	(63,184)	40,820	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0MV	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	07/26/2019	07/28/2020	15,424	48,084,937	3118	1,940,956	0	0		(1,108,564)	(1,108,564)	2,229,036	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AX	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/27/2019	11/27/2020	5,730	18,518,443	3232	873,137	0	0		(689,423)	(689,423)	367,671	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GH	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	2,266	7,345,873	3242	0	0	0		(444,317)	(444,317)	(177,768)	0	0	0	0	0001
S&P 500 OTC Call Option 9SCSS0GF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	08/21/2019	08/21/2020	65	199,592	3071	6,958	0	0		(8,535)	(8,535)	8,348	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MZ	Fixed Annuity Hedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2019	10/21/2020	7,171	22,382,699	3121	953,384	0	0		(1,116,487)	(1,116,487)	632,946	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0AP	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	3,626	12,511,404	3450	0	0	0		(574,568)	(574,568)	337,503	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DL	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	58,793	176,577,132	3003	0	0	0		(3,635,236)	(3,635,236)	(18,775,090)	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0BH	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	4,603	14,751,418	3205	755,536	0	0		(651,816)	(651,816)	291,788	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0NX	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	645	2,047,159	3174	68,880	0	0		(80,611)	(80,611)	53,560	0	0	0	0	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SRBS0GB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	3,175	9,575,133	3016	486,632	0	0	(677,708)		(677,708)	328,116	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	6,809	21,792,749	3201	0	(951,762)	0	(1,494,775)		(1,494,775)	(543,013)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0DR	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/05/2019	07/07/2020	2,448	7,663,856	3131	298,534	0	0	(64,675)		(64,675)	422,139	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SSGS0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/14/2019	11/13/2020	5,115	16,094,296	3146	864,588	0	0	(806,195)		(806,195)	394,052	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0KL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/21/2019	08/21/2020	41,307	124,411,314	3012	5,683,843	0	0	(7,101,074)		(7,101,074)	5,497,777	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/27/2019	12/28/2020	11,914	39,373,625	3305	1,908,385	0	0	(1,243,862)		(1,243,862)	583,900	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	7,416	22,993,382	3101	1,208,215	0	0	(1,288,347)		(1,288,347)	647,801	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/07/2019	10/07/2020	1,330	3,968,787	2984	227,896	0	0	(313,862)		(313,862)	140,238	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0RP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	03/20/2020	03/19/2021	11,875	28,460,338	2397	0	(1,720,806)	0	(9,096,032)		(9,096,032)	(7,375,226)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0JZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	08/07/2019	08/07/2020	936	2,830,866	3024	114,314	0	0	(136,721)		(136,721)	135,208	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SRBS0FN	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	5,308	16,150,386	3043	802,198	0	0	(995,252)		(995,252)	562,049	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0ML	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/14/2019	10/14/2020	3,988	12,147,209	3046	604,780	0	0	(790,701)		(790,701)	390,577	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0PD	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	17,554	56,342,723	3210	2,415,781	0	0	(2,231,109)		(2,231,109)	1,204,594	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0OR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	45,326	154,386,702	3406	2,453,496	0	0	(2,142,651)		(2,142,651)	1,910,220	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0OJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	12/20/2019	12/21/2020	7,544	25,166,030	3336	1,003,352	0	0	(655,419)		(655,419)	357,257	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0MP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	07/19/2019	07/21/2020	49,815	163,849,007	3289	1,942,785	0	0	(338,329)		(338,329)	4,757,465	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0FZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	52,336	177,930,363	3400	0	(2,184,505)	0	(6,269,561)		(6,269,561)	(4,085,057)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMLS0NR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/21/2019	10/21/2020	52,576	173,494,491	3300	3,069,387	0	0	(3,413,244)		(3,413,244)	3,472,763	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SBCS0MR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP57OUK5573	10/14/2019	10/14/2020	1,777	5,342,000	3006	311,117	0	0	(401,307)		(401,307)	178,744	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0CZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/20/2020	03/19/2021	12,155	28,517,818	2346	0	(2,111,614)	0	(9,823,276)		(9,823,276)	(7,711,662)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0GZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/26/2020	06/28/2021	14,856	45,860,175	3087	0	(2,285,447)	0	(4,259,073)		(4,259,073)	(1,973,626)	0	0	0	0	0	0001
S&P 500 OTC Call Option 9SMSS0DT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/21/2020	04/21/2021	15,957	45,060,334	2824	0	(2,408,009)	0	(7,059,614)		(7,059,614)	(4,651,605)	0	0	0	0	0	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0TV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	13,104	40,082,253	3059	0	(1,782,406)	0	(3,836,764)		(3,836,764)	(2,054,358)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2019	09/14/2020	11,711	36,258,544	3096	1,649,026	0	0	(1,636,647)		(1,636,647)	1,280,549	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/27/2020	03/26/2021	1,983	5,239,304	2642	0	(283,710)	0	(1,133,402)		(1,133,402)	(849,692)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	04/28/2020	04/28/2021	12,678	36,853,805	2907	0	(2,209,244)	0	(4,895,344)		(4,895,344)	(2,686,100)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	4,921	16,894,925	3433	0	(826,346)	0	(348,663)		(348,663)	477,682	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	8,690	27,621,947	3179	0	(1,322,357)	0	(2,019,862)		(2,019,862)	(697,505)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	45,486	166,623,405	3663	0	(2,190,870)	0	(1,080,151)		(1,080,151)	1,110,719	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2019	08/21/2020	21,139	65,349,316	3091	2,055,556	0	0	(2,492,918)		(2,492,918)	2,670,233	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FP	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	4,484	13,596,744	3032	702,912	0	0	(872,710)		(872,710)	478,138	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0DV	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/12/2019	07/14/2020	26,747	83,043,818	3105	3,914,423	0	0	(1,490,837)		(1,490,837)	4,406,913	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0RV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	17,898	42,730,401	2387	0	(2,684,342)	0	(13,846,472)		(13,846,472)	(11,162,130)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GL	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	26,141	82,670,128	3162	2,940,863	0	0	(3,436,747)		(3,436,747)	2,200,753	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0UB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	7,551	22,858,689	3027	0	(1,158,399)	0	(2,362,576)		(2,362,576)	(1,204,177)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/28/2020	05/28/2021	8,165	25,393,313	3110	0	(1,246,142)	0	(2,157,281)		(2,157,281)	(911,139)	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GZ	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	12/13/2019	12/14/2020	615	2,138,822	3478	32,964	0	0	(24,394)		(24,394)	18,020	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/28/2020	01/28/2021	5,186	17,272,647	3331	0	(865,595)	0	(545,397)		(545,397)	320,198	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/06/2019	12/07/2020	2,292	7,503,893	3274	288,952	0	0	(242,885)		(242,885)	130,889	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	5,383	18,423,587	3423	492,222	0	0	(303,765)		(303,765)	197,328	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	9,387	27,582,855	2938	0	(1,468,878)	0	(3,424,596)		(3,424,596)	(1,955,719)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PP	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	3,799	11,980,184	3154	643,057	0	0	(601,922)		(601,922)	280,852	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/13/2019	12/14/2020	8,110	26,472,500	3264	1,164,596	0	0	(934,790)		(934,790)	454,771	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/14/2020	02/12/2021	5,409	18,833,597	3482	0	(765,682)	0	(304,433)		(304,433)	461,249	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCSOLL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	9,198	28,679,732	3118	1,162,719	0	0	(1,221,519)		(1,221,519)	946,550	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/21/2020	05/21/2021	7,372	22,232,035	3016	0	(1,179,002)	0	(2,362,423)		(2,362,423)	(1,183,421)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0KZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	4,652	14,789,034	3179	449,569	0	0	(454,594)		(454,594)	446,172	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0BR	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	6,743	22,168,152	3288	1,074,902	0	0	(729,781)		(729,781)	352,034	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0GF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/07/2019	10/07/2020	1,620	4,858,445	2999	263,542	0	0	(365,003)		(365,003)	169,167	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/21/2020	02/19/2021	25,340	87,750,393	3463	0	(3,258,863)	0	(1,612,608)		(1,612,608)	1,646,256	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0NT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/27/2019	11/27/2020	5,521	17,764,646	3218	884,795	0	0	(705,249)		(705,249)	361,770	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/28/2019	10/28/2020	7,574	23,368,214	3085	1,300,714	0	0	(1,388,007)		(1,388,007)	671,841	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	23,560	72,632,417	3083	2,819,190	0	0	(1,925,804)		(1,925,804)	3,717,125	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2019	12/28/2020	4,469	14,696,843	3289	757,272	0	0	(500,699)		(500,699)	225,161	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/19/2020	06/21/2021	8,501	27,297,731	3211	0	(1,143,470)	0	(1,814,040)		(1,814,040)	(670,570)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PR	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	1,837	5,769,613	3141	324,065	0	0	(304,764)		(304,764)	137,923	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBS0FH	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/27/2019	09/28/2020	1,259	3,917,202	3111	145,150	0	0	(180,312)		(180,312)	125,455	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GX	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	06/26/2020	06/28/2021	1,822	5,691,363	3124	0	(242,472)	0	(484,566)		(484,566)	(242,094)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QD	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	12/20/2019	12/21/2020	12,331	41,424,885	3359	1,489,092	0	0	(957,490)		(957,490)	550,056	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0PH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2020	01/14/2021	1,648	5,622,729	3412	0	(207,434)	0	(113,128)		(113,128)	94,306	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0OL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/21/2020	10,887	36,160,082	3321	1,532,128	0	0	(1,011,815)		(1,011,815)	532,774	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0JP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/19/2019	07/21/2020	19,119	59,459,325	3110	2,023,173	0	0	(1,254,019)		(1,254,019)	2,939,139	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0CR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	03/13/2020	03/12/2021	7,361	20,287,063	2756	0	(1,270,646)	0	(3,540,061)		(3,540,061)	(2,269,415)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	05/14/2020	05/14/2021	14,486	42,569,284	2939	0	(2,174,491)	0	(5,353,453)		(5,353,453)	(3,178,962)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFQFN3BB653	02/28/2020	02/26/2021	5,786	17,438,425	3014	0	(946,955)	0	(1,706,341)		(1,706,341)	(759,387)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0PX	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	12/06/2019	12/07/2020	4,368	14,098,594	3228	659,019	0	0	(565,160)		(565,160)	267,746	0	0	0	0		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
S&P 500 OTC Call Option 9SBCS0SN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	8,356	24,366,681	2916	0	(1,337,545)	0	(3,137,605)		(3,137,605)	(1,800,060)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSGS0BT	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/20/2019	12/21/2020	3,427	11,205,810	3270	581,630	0	0	(400,644)		(400,644)	183,992	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLS0QF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	01/14/2020	01/14/2021	3,466	11,566,007	3337	0	(578,267)	0	(336,498)		(336,498)	241,769	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF6FN3BB653	02/14/2020	02/12/2021	3,021	10,502,476	3476	0	(436,323)	0	(174,521)		(174,521)	261,803	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLS0OL	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/28/2019	10/28/2020	6,054	18,726,354	3093	1,012,047	0	0	(1,079,288)		(1,079,288)	532,796	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMSS0DZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley... 4PQUHN3JPF6FN3BB653	04/21/2020	04/21/2021	8,300	23,115,500	2785	0	(1,427,414)	0	(3,906,846)		(3,906,846)	(2,479,432)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLS0NF	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	371	1,157,665	3120	41,849	0	0	(55,945)		(55,945)	33,880	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLS0OX	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	12,969	41,996,605	3238	1,587,535	0	0	(1,455,776)		(1,455,776)	852,793	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS0MF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2019	10/07/2020	3,760	11,246,536	2991	630,439	0	0	(868,407)		(868,407)	394,622	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSGS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	11/07/2019	11/06/2020	3,621	11,339,017	3131	620,314	0	0	(584,577)		(584,577)	293,471	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLS0PJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	11,538	36,714,608	3182	1,763,353	0	0	(1,640,447)		(1,640,447)	822,431	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSGS0CH	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	02/21/2020	02/19/2021	5,364	18,202,680	3393	0	(890,156)	0	(467,372)		(467,372)	422,783	0	0	0	0		0001	
S&P 500 OTC Call Option 9SSGS0CJ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2021	3,888	12,172,939	3131	0	(207,541)	0	(962,836)		(962,836)	(755,295)	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLS0PN	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	11/21/2019	11/20/2020	3,747	11,858,056	3165	608,700	0	0	(569,545)		(569,545)	273,164	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLS0NJ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	3,641	11,101,081	3049	546,769	0	0	(714,622)		(714,622)	355,788	0	0	0	0		0001	
S&P 500 OTC Call Option 9SMLS0NH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America... EYKN6V0ZCB8VD9IULB80	10/14/2019	10/14/2020	2,906	8,936,822	3075	394,141	0	0	(519,910)		(519,910)	277,729	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS0LR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/20/2019	09/21/2020	16,768	51,896,960	3095	2,320,356	0	0	(2,464,794)		(2,464,794)	1,765,425	0	0	0	0		0001	
S&P 500 OTC Call Option 9SCSS0HB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYJLN8C3868	01/28/2020	01/28/2021	305	1,045,220	3427	0	(35,218)	0	(20,825)		(20,825)	14,394	0	0	0	0		0001	
S&P 500 OTC Call Option 9SBCS0RN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/19/2021	27,314	66,217,603	2424	0	(3,561,472)	0	(20,299,255)		(20,299,255)	(16,737,783)	0	0	0	0		0001	
0509999999	Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants									.220,570,775	(276,876,868)	0	(814,169,468)	XXX	(814,169,468)	(177,409,143)	0	0	0	0	0	XXX	XXX
0569999999	Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108									.220,570,775	(276,876,868)	0	(814,169,468)	XXX	(814,169,468)	(177,409,143)	0	0	0	0	0	XXX	XXX
Total Written Options																							
0929999999	Total-Written Options-Call Options and Warrants									.220,570,775	(276,876,868)	0	(814,169,468)	XXX	(814,169,468)	(177,409,143)	0	0	0	0	0	XXX	XXX
0989999999	Total-Written Options									.220,570,775	(276,876,868)	0	(814,169,468)	XXX	(814,169,468)	(177,409,143)	0	0	0	0	0	XXX	XXX

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
BROOKFIELD ASSET MGMNT Variable Rate Interest Rate Swap-R SLYBBWRD	BROOKFIELD ASSET MGMNT 112585AH7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/22/2015...	01/15/2025...	.....0	.....2,700,000	2.59675.....	.....0	.....0	.....26,110	.....0		.....0	.....0	.....0	.....0	.....0	.....28,770	.....	98.02.....
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	.....102,567	.....(27,338)	.....230,601		.....(228,981)	.....0	.....0	.....0	.....0	.....0	.....	98.02.....
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	.....48,031	.....0		.....0	.....0	.....0	.....0	.....0	.....48,668	.....	96.43.....
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	.....157,587	.....(46,572)	.....354,302		.....(351,813)	.....0	.....0	.....0	.....0	.....0	.....	96.43.....
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	.....84,499	.....0		.....0	.....0	.....0	.....0	.....0	.....96,585	.....	107.53.....
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	.....415,332	.....(116,017)	.....933,787		.....(927,227)	.....0	.....0	.....0	.....0	.....0	.....	107.53.....
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	.....85,870	.....0		.....0	.....0	.....0	.....0	.....0	.....98,151	.....	98.3.....
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	.....312,157	.....(90,790)	.....701,820		.....(696,889)	.....0	.....0	.....0	.....0	.....0	.....	98.3.....
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	.....40,928	.....0		.....0	.....0	.....0	.....0	.....0	.....56,221	.....	96.98.....
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	.....174,096	.....(55,531)	.....391,419		.....(388,669)	.....0	.....0	.....0	.....0	.....0	.....	96.98.....
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	.....38,625	.....0		.....0	.....0	.....0	.....0	.....0	.....46,986	.....	95.74.....
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	.....160,493	.....(42,670)	.....360,834		.....(358,299)	.....0	.....0	.....0	.....0	.....0	.....	95.74.....
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	.....79,873	.....0		.....0	.....0	.....0	.....0	.....0	.....80,374	.....	95.39.....
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	.....235,918	.....(86,275)	.....530,412		.....(526,686)	.....0	.....0	.....0	.....0	.....0	.....	95.39.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015...	12/01/2022...	.....0	.....2,429,300	2.6261.....	.....0	.....0	.....20,883	.....0		.....0	.....0	.....0	.....0	.....0	.....18,893	.....	92.72.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBPB79	National Oilwell Varco Inc 637071AJ0	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/04/2015...	12/01/2022...	.....0	.....2,429,300	-1.88.....	.....0	.....44,754	.....(22,455)	.....100,620		.....(99,913)	.....0	.....0	.....0	.....0	.....0	.....	92.72.....
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...010,000,000	2.59175.....00101,2290	00000127,503	102.85.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....523,151	.....(112,069)	.....1,176,196		.....(1,167,933)	.....0	.....0	.....0	.....0	.....0	.....	102.85.....
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	.....97,599	.....0		.....0	.....0	.....0	.....0	.....0	.....115,454	.....	92.46.....
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	.....398,335	.....(106,523)	.....895,573		.....(889,281)	.....0	.....0	.....0	.....0	.....0	.....	92.46.....
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	.....98,408	.....0		.....0	.....0	.....0	.....0	.....0	.....137,133	.....	105.85.....
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	.....634,491	.....(114,450)	.....1,426,520		.....(1,416,498)	.....0	.....0	.....0	.....0	.....0	.....	105.85.....
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	.....51,252	.....0		.....0	.....0	.....0	.....0	.....0	.....63,775	.....	97.23.....
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	.....258,282	.....(59,122)	.....580,693		.....(576,613)	.....0	.....0	.....0	.....0	.....0	.....	97.23.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBQPH9	OAKLAND CA PENNS OBLG 672319CE8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/07/2016...	12/15/2023.....	.....0	...4,500,000	2.61088.....	.....0	.....0	.....28,984	.....0		.....0	.....0	.....0	.....0	.....0	.....41,842	.....	95.59.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBQPH9	OAKLAND CA PENNS OBLG 672319CE8	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/07/2016...	12/15/2023.....	.....0	...4,500,000	-1.926.....	.....0	.....118,883	.....(42,613)	.....267,284		.....(265,406)	.....0	.....0	.....0	.....0	.....0	.....	95.59.....
DEUTSCHE BANK Variable Rate Interest Rate Swap-R SLYBP9NJ	Walt Disney Co 254687DR4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	06/30/2028.....	.....0	...8,000,000	2.601.....	.....0	.....0	.....68,971	.....0		.....0	.....0	.....0	.....0	.....0	.....113,137	.....	101.24.....
DEUTSCHE BANK Fixed Rate Interest Rate Swap-P SLYBP9NJ	Walt Disney Co 254687DR4.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	11/03/2015...	06/30/2028.....	.....0	...8,000,000	-2.309.....	.....0	.....507,187	.....(92,360)	.....1,140,305		.....(1,132,294)	.....0	.....0	.....0	.....0	.....0	.....	101.24.....
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	.....32,899	.....0		.....0	.....0	.....0	.....0	.....0	.....42,680	.....	99.48.....
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	.....182,592	.....(40,392)	.....410,520		.....(407,636)	.....0	.....0	.....0	.....0	.....0	.....	99.48.....
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	.....57,968	.....0		.....0	.....0	.....0	.....0	.....0	.....83,685	.....	97.64.....
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	.....261,307	.....(92,837)	.....587,495		.....(583,368)	.....0	.....0	.....0	.....0	.....0	.....	97.64.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	11/18/2015...	12/01/2025.....	.....0	...8,500,000	2.6261.....	.....0	.....0	.....73,068	.....0		.....0	.....0	.....0	.....0	.....0	.....98,939	.....	97.33.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBPN45	Horace Mann Educators 440327AK0	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	11/18/2015...	12/01/2025.....	.....0	...8,500,000	-2.142.....	.....0	.....373,704	.....(89,518)	.....840,195		.....(834,292)	.....0	.....0	.....0	.....0	.....0	.....	97.33.....
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	.....69,713	.....0		.....0	.....0	.....0	.....0	.....0	.....84,572	.....	95.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBOTMV	Janus Capital Group Inc 47102XAJ4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	10/08/2015...	08/01/2025.....	.....0	...7,500,000	-2.07.....	.....0	.....320,270	.....(78,919)	.....720,061		.....(715,002)	.....0	.....0	.....0	.....0	.....0	.....	95.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN6G4	Yamana Gold Inc 98462YAB6.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/06/2015...	07/15/2024.....0	...2,300,000	2.59675.....0022,2420	0000023,119	91.44.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC 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	.....90,522	.....(25,990)	.....203,520		.....(202,090)	.....0	.....0	.....0	.....0	.....0	.....0	.....91.44
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	.....7,307	.....0		.....0	.....0	.....0	.....0	.....0	.....7,566	.....0	.....92.28
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	.....25,975	.....(9,299)	.....58,398		.....(57,988)	.....0	.....0	.....0	.....0	.....0	.....0	.....92.28
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	.....73,767	.....0		.....0	.....0	.....0	.....0	.....0	.....100,191	.....0	.....96.68
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	.....377,713	.....(91,000)	.....849,210		.....(843,244)	.....0	.....0	.....0	.....0	.....0	.....0	.....96.68
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	.....86,213	.....0		.....0	.....0	.....0	.....0	.....0	.....132,288	.....0	.....110.53
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	.....536,367	.....(109,025)	.....1,205,909		.....(1,197,437)	.....0	.....0	.....0	.....0	.....0	.....0	.....110.53
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	.....28,179	.....0		.....0	.....0	.....0	.....0	.....0	.....46,189	.....0	.....96.94
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	.....146,068	.....(41,892)	.....328,404		.....(326,097)	.....0	.....0	.....0	.....0	.....0	.....0	.....96.94
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	.....79,779	.....0		.....0	.....0	.....0	.....0	.....0	.....97,106	.....0	.....95.12
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	.....285,516	.....(69,032)	.....641,923		.....(637,413)	.....0	.....0	.....0	.....0	.....0	.....0	.....95.12
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	.....4,728	.....0		.....0	.....0	.....0	.....0	.....0	.....6,253	.....0	.....94.06
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	.....27,269	.....(6,462)	.....61,309		.....(60,878)	.....0	.....0	.....0	.....0	.....0	.....0	.....94.06
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	.....128,573	.....0		.....0	.....0	.....0	.....0	.....0	.....101,373	.....0	.....96.97
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.....014,000,000	-1.8175.....0247,977(127,225)557,525	(553,608)00000096.97

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R 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	.....30,594	.....0		.....0	.....0	.....0	.....0	.....0	.....39,085	.....	93.81.....
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	.....108,331	.....(45,363)	.....243,560		.....(241,849)	.....0	.....0	.....0	.....0	.....0	.....	93.81.....
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	.....79,779	.....0		.....0	.....0	.....0	.....0	.....0	.....92,621	.....	95.1.....
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	.....431,879	.....(102,300)	.....970,990		.....(964,168)	.....0	.....0	.....0	.....0	.....0	.....	95.1.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025.....	.....0	.....6,000,000	2.68375.....	.....0	.....0	.....54,770	.....0		.....0	.....0	.....0	.....0	.....0	.....67,915	.....	95.41.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBMZ9M	Bristol-Myers Squibb Co 110122BN7	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	08/03/2015...	08/15/2025.....	.....0	.....6,000,000	-2.255.....	.....0	.....285,042	.....(69,153)	.....640,858		.....(636,356)	.....0	.....0	.....0	.....0	.....0	.....	95.41.....
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015...	09/01/2024.....	.....0	.....850,000	2.6261.....	.....0	.....0	.....7,307	.....0		.....0	.....0	.....0	.....0	.....0	.....8,678	.....	80.26.....
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLU8UY75	OAKLAND CA REDEV SUCCESSOR AGY 67232TAV7	D.....	Interest Rate	London Clearing House 549300035Z3DHK2T4A54.....	08/10/2015...	09/01/2024.....	.....0	.....850,000	-2.265.....	.....0	.....34,300	.....(9,680)	.....77,116		.....(76,574)	.....0	.....0	.....0	.....0	.....0	.....	80.26.....
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	.....21,490	.....0		.....0	.....0	.....0	.....0	.....0	.....21,358	.....	91.25.....
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	.....62,662	.....(25,849)	.....140,883		.....(139,893)	.....0	.....0	.....0	.....0	.....0	.....	91.25.....
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	.....42,063	.....0		.....0	.....0	.....0	.....0	.....0	.....46,837	.....	99.45.....
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	.....154,163	.....(45,225)	.....346,603		.....(344,168)	.....0	.....0	.....0	.....0	.....0	.....	99.45.....
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	.....41,828	.....0		.....0	.....0	.....0	.....0	.....0	.....46,852	.....	96.96.....
KLA-Tencor Corp Fixed Rate Interest Rate Swap-P SLU8Q3W0	KLA-Tencor Corp 482480AE0.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	01/08/2015...	11/01/2024.....	.....0	.....4,500,000	-2.128.....	.....0	.....165,018	.....(47,880)	.....371,008		.....(368,402)	.....0	.....0	.....0	.....0	.....0	.....	96.96.....
L3HARRIS TECH INC Variable Rate Interest Rate Swap-R SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024.....	.....0	.....4,500,000	2.6289.....	.....0	.....0	.....39,918	.....0		.....0	.....0	.....0	.....0	.....0	.....44,497	.....	107.49.....
L3HARRIS TECH INC Fixed Rate Interest Rate Swap-P SLU8P2X8	502431AC3.....	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	12/11/2014...	05/28/2024.....04,500,000	-2.273.....0161,740(50,858)363,640	(361,085)00000	107.49.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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	.....34,231	.....0		.....0	.....0	.....0	.....0	.....0	.....39,218	.....	92.96.....
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	.....124,660	.....(36,422)	.....280,273		.....(278,304)	.....0	.....0	.....0	.....0	.....0	.....	92.96.....
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	.....40,165	.....0		.....0	.....0	.....0	.....0	.....0	.....46,016	.....	97.29.....
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	.....178,846	.....(50,820)	.....402,098		.....(399,273)	.....0	.....0	.....0	.....0	.....0	.....	97.29.....
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	.....35,425	.....0		.....0	.....0	.....0	.....0	.....0	.....52,957	.....	98.59.....
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	.....170,453	.....(54,175)	.....383,227		.....(380,535)	.....0	.....0	.....0	.....0	.....0	.....	98.59.....
SELECT INCOME REIT Variable Rate Interest Rate Swap-R SLYBD47B	SELECT INCOME REIT 81618TAC4	D.....	Interest Rate	CME Group Inc... 5493003SMMGZR9SHXL96...	02/05/2015...	02/01/2025...	.....0	.....4,250,000	2.579.....	.....0	.....0	.....39,504	.....0		.....0	.....0	.....0	.....0	.....0	.....45,507	.....	94.84.....
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	.....157,077	.....(42,269)	.....353,154		.....(350,673)	.....0	.....0	.....0	.....0	.....0	.....	94.84.....
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	.....82,567	.....0		.....0	.....0	.....0	.....0	.....0	.....93,464	.....	98.55.....
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	.....334,063	.....(88,638)	.....751,072		.....(745,795)	.....0	.....0	.....0	.....0	.....0	.....	98.55.....
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										.....0	.....9,286,747	.....(379,669)	.....20,879,315	XXX	.....(20,732,630)	.....0	.....0	.....0	.....0	.....2,542,458	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										.....0	.....9,286,747	.....(379,669)	.....20,879,315	XXX	.....(20,732,630)	.....0	.....0	.....0	.....0	.....2,542,458	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										.....0	.....9,286,747	.....(379,669)	.....20,879,315	XXX	.....(20,732,630)	.....0	.....0	.....0	.....0	.....2,542,458	XXX	XXX
1409999999. Total-Swaps										.....0	.....9,286,747	.....(379,669)	.....20,879,315	XXX	.....(20,732,630)	.....0	.....0	.....0	.....0	.....2,542,458	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										.....588,636,517	.....174,432,530	.....(379,669)	.....347,352,068	XXX	.....305,740,123	.....(34,663,413)	.....0	.....0	.....0	.....2,542,458	XXX	XXX
1759999999. TOTAL										.....588,636,517	.....174,432,530	.....(379,669)	.....347,352,068	XXX	.....305,740,123	.....(34,663,413)	.....0	.....0	.....0	.....2,542,458	XXX	XXX

QE06.58

(a)	Code	Description of Hedged Risk(s)
	0001	The hedge effectiveness cannot be measured at inception. At 06/30/2020 The change in fair value of the derivative hedging instrument is 100.5% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
ESU0.....	50	7,725,500	S&P500 EMINI FUT.....	Fixed Annuity Hedge.....	N/A.....	Equity/Ind ex	09/18/2020	CME.....	SNZ20JLFK8MNNCLQOF3	06/11/2020	3,101.9890	3,090.2000	7,947,615	7,947,615	(29,473)	0	0	(29,473)	600,000	0.0001	50
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108.....													7,947,615	7,947,615	(29,473)	0	0	(29,473)	600,000	XXX	XXX
1579999999. Total-Long Futures.....													7,947,615	7,947,615	(29,473)	0	0	(29,473)	600,000	XXX	XXX
Totals																					
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....													7,947,615	7,947,615	(29,473)	0	0	(29,473)	600,000	XXX	XXX
1759999999. TOTAL.....													7,947,615	7,947,615	(29,473)	0	0	(29,473)	600,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JPM	12,139,084	(4,697,735)	7,977,087
Total Net Cash Deposits.....	12,139,084	(4,697,735)	7,977,087

QE07

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 06/30/2020 The change in fair value of the derivative hedging instrument is 100.5% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
019999999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	7,947,615	0	7,947,615	7,947,615	0	0	600,000	600,000
NAIC 1 Designation											
Bank of America..... EYKN6V0ZCB8VD9IULB80...	Y.....	Y.....	61,273,908	108,796,768	(43,659,802)	3,863,058	108,796,768	(43,659,802)	3,863,058	0	0
Barclays Bank PLC..... G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	121,950,000	553,981,550	(424,733,452)	7,298,098	553,981,550	(424,733,452)	7,298,098	0	0
Credit Suisse FB Int..... E58DKGMJYYYJLN8C3868..	Y.....	Y.....	3,939,000	10,740,673	(6,138,317)	663,356	10,740,673	(6,138,317)	663,356	0	0
Societe Generale..... O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	5,621,000	25,398,356	(19,350,414)	426,942	25,398,356	(19,350,414)	426,942	0	0
Morgan Stanley..... 4PQUHN3JPFGFNF3BB653.	Y.....	Y.....	75,826,000	366,689,728	(285,469,863)	5,393,865	366,689,728	(285,469,863)	5,393,865	0	0
RBC Capital Markets..... ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	36,268,000	75,035,146	(34,817,620)	3,949,526	75,035,146	(34,817,620)	3,949,526	0	0
029999999. Total NAIC 1 Designation.....			304,877,908	1,140,642,221	(814,169,468)	21,594,845	1,140,642,221	(814,169,468)	21,594,845	0	0
089999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	0	20,879,315	0	20,879,315	(20,732,632)	0	0	2,542,459	2,542,459
099999999. Gross Totals.....			304,877,908	1,169,469,151	(814,169,468)	50,421,775	1,127,857,204	(814,169,468)	21,594,845	3,142,459	3,142,459
1. Offset per SSAP No. 64.....				0	0						
2. Net after right of offset per SSAP No. 64.....				1,169,469,151	(814,169,468)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807.....	CASH.....	CASH.....	.95	.95	.95		.V.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807.....	TREASURY.....	912828 5G 1 United States Treasury 2 7/8% Due 10/31/2020 AO30.....	10,089,300	10,000,000	10,011,496	10/31/2020.	.IV.....
J.P. Morgan Securities LLC.....	ZBUT11V806EZRVWT807.....	CASH.....	CASH.....	7,977,087	7,977,087	7,977,087		.V.....
0199999999. Totals.....				18,066,482	17,977,182	17,988,678	XXX	XXX
Collateral Pledged to Reporting Entity								
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912810 RX 8 United States Treasury 3% Due 5/15/2047 MN15.....	1,258,820	921,000	XXX	05/15/2047.	.IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912810 RZ 3 United States Treasury 2 3/4% Due 11/15/2047 MN15.....	1,276,378	973,000	XXX	11/15/2047.	.IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 Q2 9 United States Treasury 1 1/2% Due 3/31/2023 MS31.....	27,447,107	26,389,000	XXX	03/31/2023.	.IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 W7 1 United States Treasury 2 1/8% Due 3/31/2024 MS30.....	28,389,072	26,367,000	XXX	03/31/2024.	.IV.....
Bank of America.....	EYKN6V0ZCB8VD9IULB80.....	TREASURY.....	912828 X7 0 United States Treasury 2% Due 4/30/2024 AO30.....	2,902,532	2,709,000	XXX	04/30/2024.	.IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	CASH.....	09199N ND 9 CASH.....	121,950,000	121,950,000	XXX		.V.....
Credit Suisse FB Int.....	E58DKGMJYYJLN8C3868.....	CASH.....	09199N ND 9 CASH.....	3,939,000	3,939,000	XXX		.V.....
RBC Capital Markets.....	ES7IP3U3RHIGC71XBU11.....	CASH.....	09199N ND 9 CASH.....	36,268,000	36,268,000	XXX		.V.....
Morgan Stanley.....	4PQUHN3JPF6FNF3BB653.....	CASH.....	09199N ND 9 CASH.....	75,826,000	75,826,000	XXX		.V.....
Societe Generale.....	O2RNE8IBXP4R0TD8PU41.....	CASH.....	09199N ND 9 CASH.....	5,621,000	5,621,000	XXX		.V.....
0299999999. Totals.....				304,877,908	300,963,000	XXX	XXX	XXX

QE09

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

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
JP Morgan Chase..... New York, NY.....		.....0.000	.....0	.....0	.....47,015,169	.....51,650,596	.....55,129,197	XXX
JP Morgan Chase..... Dallas, TX.....		.....0.000	.....0	.....0	.....(322,790)	.....2,893,497	.....2,296,723	XXX
JP Morgan Chase..... San Antonio, TX.....		.....0.000	.....0	.....0	.....(20,108,470)	.....(26,722,559)	.....(20,611,971)	XXX
BNY Melon..... Pittsburgh PA.....		.....0.000	.....0	.....0	.....2,459,281	.....2,604,772	.....2,259,642	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	.....(18,015)	.....(72,729)	.....(18,786)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....29,025,175	.....30,353,578	.....39,054,806	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....29,025,175	.....30,353,578	.....39,054,806	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....29,025,175	.....30,353,578	.....39,054,806	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248u 70 0	Black rock Fed Fund # 030.....		06/30/2020.....	.....0.000		.....248,500,000	.....0	.....53,569
85999999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					.....248,500,000	.....0	.....53,569
88999999	Total - Cash Equivalents.....					.....248,500,000	.....0	.....53,569

QE14